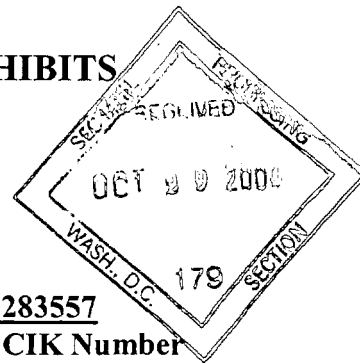




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FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS



Bear Stearns Asset Backed Securities I LLC
Exact Name of Registrant as Specified in Charter
Form 8-K, October 27, 2004, Series 2004-HE9

0001283557
Registrant CIK Number
333-113636

Name of Person Filing the Document
(If Other than the Registrant)

PROCESSED

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THOMSON
FINANCIAL

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Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

BEAR STEARNS ASSET BACKED SECURITIES
I LLC

By: 

Name: Matthew Perkins

Title: Vice President

Dated: October 27, 2004

**IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS EXHIBIT IS
BEING FILED IN PAPER PURSUANT TO A CONTINUING HARDSHIP EXEMPTION.**

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99	Computational Materials	P*

* The Computational Materials have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

New Issue Computational Materials

\$721,870,000 (Approximate)

Bear Stearns Asset Backed Securities I Trust 2004-HE9

Issuer

Asset-Backed Certificates, Series 2004-HE9

Bear Stearns Asset Backed Securities I LLC

Depositor

EMC Mortgage Corporation

Mortgage Loan Seller and Master Servicer

October 6, 2004

BEAR STEARNS

STATEMENT REGARDING ASSUMPTIONS AS TO SECURITIES, PRICING ESTIMATES, AND OTHER INFORMATION

The information contained in the attached materials (the "Information") may include various forms of performance analysis, security characteristics and securities pricing estimates for the securities addressed. Please read and understand this entire statement before utilizing the Information. Should you receive Information that refers to the "Statement Regarding Assumptions and Other Information," please refer to this statement instead.

The Information is illustrative and is not intended to predict actual results which may differ substantially from those reflected in the Information. Performance analysis is based on certain assumptions with respect to significant factors that may prove not to be as assumed. You should understand the assumptions and evaluate whether they are appropriate for your purposes. Performance results are based on mathematical models that use inputs to calculate results. As with all models, results may vary significantly depending upon the value of the inputs given. Inputs to these models include but are not limited to: prepayment expectations (economic prepayment models, single expected lifetime prepayments or a vector of periodic prepayments), interest rate assumptions (parallel and nonparallel changes for different maturity instruments), collateral assumptions (actual pool level data, aggregated pool level data, reported factors or imputed factors), volatility assumptions (historically observed or implied current) and reported information (paydown factors, rate resets, and trustee statements). Models used in any analysis may be proprietary making the results difficult for any third party to reproduce. Contact your registered representative for detailed explanations of any modeling techniques employed in the Information.

The Information addresses only certain aspects of the applicable security's characteristics and thus does not provide a complete assessment. As such, the Information may not reflect the impact of all structural characteristics of the security, including call events and cash flow priorities at all prepayment speeds and/or interest rates. You should consider whether the behavior of these securities should be tested as assumptions different from those included in the Information. The assumptions underlying the Information, including structure and collateral, may be modified from time to time to reflect changed circumstances. Any investment decision should be based only on the data in the prospectus and the prospectus supplement or private placement memorandum (Offering Documents) and the then current version of the Information. Offering Documents contain data that is current as of their publication dates and after publication may no longer be complete or current. Contact your registered representative for Offering Documents, current Information or additional materials, including other models for performance analysis, which are likely to produce different results, and any further explanation regarding the Information.

Any pricing estimates Bear Stearns has supplied at your request (a) represent our view, at the time determined, of the investment value of the securities between the estimated bid and offer levels, the spread between which may be significant due to market volatility or illiquidity, (b) do not constitute a bid by any person for any security, (c) may not constitute prices at which the securities could have been purchased or sold in any market, (d) have not been confirmed by actual trades, may vary from the value Bear Stearns assigns any such security while in its inventory, and may not take into account the size of a position you have in the security, and (e) may have been derived from matrix pricing that uses data relating to other securities whose prices are more readily ascertainable to produce a hypothetical price based on the estimated yield spread relationship between the securities.

General Information: The data underlying the Information has been obtained from sources that we believe are reliable, but we do not guarantee the accuracy of the underlying data or computations based thereon. Bear Stearns and/or individuals thereof may have positions in these securities while the Information is circulating or during such period may engage in transactions with the issuer or its affiliates. We act as principal in transactions with you, and accordingly, you must determine the appropriateness for you of such transactions and address any legal, tax, or accounting considerations applicable to you. Bear Stearns shall not be a fiduciary or advisor unless we have agreed in writing to receive compensation specifically to act in such capacities. If you are subject to ERISA, the Information is being furnished on the condition that it will not form a primary basis for any investment decision. The Information is not a solicitation of any transaction in securities which may be made only by prospectus when required by law, in which event you may obtain such prospectus from Bear Stearns.

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EMC Mortgage Corporation
Mortgage Loan Seller and Master Servicer

Characteristics of the Certificates (1), (2), (3), (4), (5), (6)

Classes	Sizes	Coupon	Avg Life To Call (years)	Principal Lockout (months)	Principal Window (months)	Final Sch. Distribution Date	Ratings Moody's/S&P
Class I-A-1	\$93,298,000	Floating	[0.878]	0	20	[03/25/23]	Aaa / AAA
Class I-A-2	90,501,000	Floating	[3.000]	19	50	[05/25/32]	Aaa / AAA
Class I-A-3	27,496,000	Floating	[7.097]	68	22	[10/25/34]	Aaa / AAA
Class II-A	162,325,000	Floating	[2.607]	0	90	[10/25/34]	Aaa / AAA
Class III-A-1	173,520,000	Floating	[2.558]	0	90	[10/25/34]	Aaa / AAA
Class III-A-2	43,380,000	Floating	[2.558]	0	90	[10/25/34]	Aaa / AAA
Class M-1	44,770,000	Floating	[5.078]	39	51	[10/25/34]	Aa2 / AA+
Class M-2	37,740,000	Floating	[5.039]	37	53	[10/25/34]	A2 / AA
Class M-3	10,360,000	Floating	[5.023]	37	53	[10/25/34]	A3 / A+
Class M-4	11,100,000	Floating	[5.023]	37	53	[10/25/34]	Baa1 / A
Class M-5	7,770,000	Floating	[5.014]	36	54	[10/25/34]	Baa2 / A-
Class M-6	7,030,000	Floating	[5.007]	36	54	[10/25/34]	Baa3 / BBB+
Class M-7	12,580,000	Floating	[5.006]	36	54	[10/25/34]	Ba2 / BBB-

- (1) The Certificate sizes are approximate and subject to a variance of +/- 10%.
- (2) Certificates are priced to the 10% optional clean-up call.
- (3) Based on the pricing prepayment speed described herein.
- (4) The Class A Certificates and Class M Certificates are subject to a Net WAC Rate Cap.
- (5) The coupon for each class of Certificates is equal to the lesser of (a) One-month LIBOR plus the related margin and (b) the related Net WAC Rate Cap.
- (6) After the Optional Termination Date, the margins on each of the Class I-A-2, Class I-A-3, Class II-A and Class III-A Certificates will increase to 2.0 times their related initial margins; and the margins on the Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6 and Class M-7 Certificates will increase to 1.5 times their related initial margins.

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Computational Materials (Page 4)

BEAR STEARNS

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Record Date:	For each class of offered certificates, the business day preceding the applicable distribution date so long as such class of certificates are in book-entry form; and otherwise the record date shall be the last business day of the month immediately preceding the applicable distribution date.
Delay Days:	0 (zero) days on all Offered Certificates.
Determination Date:	The Determination Date with respect to any Distribution Date will be the 15th day of the calendar month in which such Distribution Date occurs or, if such day is not a business day, the business day immediately preceding such 15th day.
Interest Accrual Period:	For any Distribution Date with respect to the Offered Certificates, is the period commencing on the Distribution Date of the month immediately preceding the month in which the Distribution Date occurs or, in the case of the first period, commencing on the Closing Date, and ending on the day preceding such Distribution Date. All distributions of interest on the offered certificates will be based on a 360-day year and the actual number of days in the applicable Interest Accrual Period. The Offered Certificates will initially settle flat (no accrued interest).
Prepayment Period:	The Prepayment Period with respect to any Distribution Date is the period commencing on the 16 th day of the month prior to the month in which the related Distribution Date occurs and ending on the 15 th day of the month in which such Distribution Date occurs.
ERISA Considerations:	It is expected that the Offered Certificates will be ERISA eligible as of the Closing Date. However, investors should consult with their counsel with respect to the consequences under ERISA and the Internal Revenue Code of an ERISA Plan's acquisition and ownership of such certificates.
Legal Investment:	It is not anticipated that any of the Offered Certificates will constitute "mortgage related securities" for the purposes of the Secondary Mortgage Market Enhancement Act of 1984 (SMMEA).
Tax Matters:	The Trust will be established as one or more REMICs for federal income tax purposes.
Form of Registration:	Book-entry form through DTC, Clearstream and Euroclear.
Minimum Denominations:	\$25,000 and integral multiples of \$1 in excess thereof.
Optional Termination:	At its option, the Master Servicer may purchase all of the Mortgage Loans (and properties acquired on behalf of the trust) when the principal balance of the Mortgage Loans remaining in the trust, as of the last day of the related Due Period, has been reduced to less than 10% of the principal balance of the Mortgage Loans as of the Cut-off Date. Such a purchase will result in the early retirement of all the certificates and payment to the Class II-A Insurer of all amounts due it. In such case, the Class A Certificates and the Class M Certificates will be redeemed at par plus accrued interest.
Administrative Fees:	The sum of the "Servicing Fee" calculated at the "Servicing Fee Rate" of 0.500% per annum and the "Trustee Fee". Administrative Fees will be paid monthly on the stated principal balance of the Mortgage Loans.

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Principal & Interest Advances:	The Master Servicer is required to advance delinquent payments of principal and interest on the Mortgage Loans to the extent such amounts are deemed recoverable. The Master Servicer is entitled to be reimbursed for such advances, and therefore these advances are not a form of credit enhancement.
Servicing Advances:	The Master Servicer will pay all out-of-pocket costs related to its obligations, including, but not limited to: (i) expenses in connection with a foreclosed Mortgage Loan prior to the liquidation of such loan, (ii) the costs of any judicial proceedings, including foreclosures and (iii) the cost of managing and liquidating property acquired in relation to the Mortgage Loans, as long as it deems the costs to be recoverable. The Master Servicer is entitled to be reimbursed for these advances, and therefore these advances are not a form of credit enhancement.
Compensating Interest:	The Master Servicer is required to pay Compensating Interest up to the amount of the Servicing Fee to cover prepayment interest shortfalls ("Prepayment Interest Shortfalls") due to partial and/or full prepayments on the Mortgage Loans.
Step-up Coupon:	If the Optional Termination is not exercised, on the first Distribution Date following the Distribution Date on which it could have been exercised, the margin on each of the Class I-A-2, Class I-A-3, Class II-A and Class III-A Certificates will increase to 2.0 times their related initial margins and the margins on each of the Class M Certificates will increase to 1.5 times their related initial margins.
Prepayment Assumption:	<i>Fixed Rate Mortgage Loans:</i> 4% CPR growing to 25% CPR over 12 months, and 25% CPR thereafter. <i>Adjustable Rate Mortgage Loans:</i> 4% CPR growing to 27% CPR over 12 months, and 27% CPR thereafter.
Credit Enhancement:	<ol style="list-style-type: none"> 1. Excess Spread 2. Overcollateralization 3. Subordination 4. Cross Collateralization 5. Policy with respect to the Class II-A Certificates.
Policy:	On the Closing Date, the Class II-A Insurer will issue the financial guaranty insurance policy (the "Policy") in favor of the Trustee for the benefit of the Class II-A Certificate holders. The Policy will unconditionally and irrevocably guarantee (1) interest on the Class II-A Certificates at the applicable Pass-Through Rate, (2) any realized losses allocated to the Class II-A Certificates, and (3) amounts due on the Class II-A Certificates on the legal final payment date. The Policy is not cancelable for any reason.
Interest Remittance Amount:	With respect to any Distribution Date, that portion of the available distribution amount for that Distribution Date that represents interest received or advanced on the Mortgage Loans (net of Administrative Fees).
Overcollateralization Amount:	The Overcollateralization Amount with respect to any Distribution Date is the excess, if any, of (i) the aggregate principal balance of the Mortgage Loans (including any reduction for realized losses) over (ii) the sum of the aggregate Certificate Principal Balance of the Class A Certificates and Class M Certificates, after taking into account the distributions of principal to be made on such Distribution Date.

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Overcollateralization Target Amount:	With respect to any Distribution Date, (i) prior to the Stepdown Date, an amount equal to approximately 2.45% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date, (ii) on or after the Stepdown Date provided a Trigger Event is not in effect, the greater of (x) approximately 4.90% of the then current aggregate outstanding principal balance of the Mortgage Loans as of the last day of the related Due Period and (y) approximately \$3,700,000 or (iii) on or after the Stepdown Date and if a Trigger Event is in effect, the Overcollateralization Target Amount for the immediately preceding Distribution Date. The Overcollateralization Target Amount for the Offered Certificates will be fully funded on the Closing Date.
Overcollateralization Increase Amount:	With respect to any Distribution Date, an amount equal to the lesser of (i) available excess cash flow from the Mortgage Loans available for payment of Overcollateralization Increase Amount and (ii) the excess, if any, of (x) the Overcollateralization Target Amount for that Distribution Date over (y) the Overcollateralization Amount for that Distribution Date.
Overcollateralization Reduction Amount:	With respect to any Distribution Date for which the Excess Overcollateralization Amount is, or would be, after taking into account all other distributions to be made on that Distribution Date, greater than zero, an amount equal to the lesser of (i) the Excess Overcollateralization Amount for that Distribution Date and (ii) principal collected on the Mortgage Loans for that Distribution Date.
Excess Overcollateralization Amount:	With respect to any Distribution Date, the excess, if any, of the Overcollateralization Amount over the Overcollateralization Target Amount.
Stepdown Date:	The later to occur of (x) the Distribution Date occurring in November 2007 and (y) the first Distribution Date on which the Credit Enhancement Percentage for the Class A Certificates (calculated for this purpose only after taking into account distributions of principal on the Mortgage Loans, but prior to any distribution of the Group I, Group II or Group III Principal Distribution Amounts to the holders of the Certificates then entitled to distributions of principal on such Distribution Date) is greater than or equal to approximately [40.40] %.
Credit Enhancement Percentage:	The Credit Enhancement Percentage for any Class of Certificates for any Distribution Date is the percentage obtained by dividing (x) the aggregate Certificate Principal Balance of the class or classes subordinate thereto (including the Class CE Certificates) by (y) the aggregate principal balance of the Mortgage Loans, calculated after taking into account distributions of principal on the Mortgage Loans and distribution of the Group I, Group II and Group III Principal Distribution Amounts to the holders of the Certificates then entitled to distributions of principal on such Distribution Date.

<u>Class</u>	<u>Initial CE %</u>	<u>CE % On/After Stepdown Date</u>
A	[20.20]%	[40.40]%
M-1	[14.15]%	[28.30]%
M-2	[9.05]%	[18.10]%
M-3	[7.65]%	[15.30]%
M-4	[6.15]%	[12.30]%
M-5	[5.10]%	[10.20]%
M-6	[4.15]%	[8.30]%
M-7	[2.45]%	[4.90]%

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Trigger Event:	If either the Delinquency Test or the Cumulative Loss Test is violated.										
Delinquency Test:	The Delinquency Test is violated on any Distribution Date if the percentage obtained by dividing (x) the aggregate outstanding principal balance of Mortgage Loans delinquent 60 days or more (including Mortgage Loans that are in foreclosure, have been converted to REO Properties or have been discharged by reason of bankruptcy) by (y) the aggregate outstanding principal balance of the Mortgage Loans, in each case, as of the last day of the previous calendar month, exceeds [40]% of the Credit Enhancement Percentage.										
Cumulative Loss Test:	The Cumulative Loss Test is violated on any Distribution Date if the aggregate amount of realized losses incurred since the Cut-off Date through the last day of the related Due Period divided by the aggregate principal balance of the Mortgage Loans as of the Cut-off Date exceeds the applicable percentages set forth below with respect to such Distribution Date: <table> <tr> <th><u>[Distribution Date Occurring in</u></th><th><u>Percentage</u></th></tr> <tr> <td>November 2004 through October 2008</td><td>[3.25]%</td></tr> <tr> <td>November 2008 through October 2009</td><td>[5.25]%</td></tr> <tr> <td>November 2009 through October 2010</td><td>[6.75]%</td></tr> <tr> <td>November 2010 and thereafter</td><td>[7.50]%</td></tr> </table>	<u>[Distribution Date Occurring in</u>	<u>Percentage</u>	November 2004 through October 2008	[3.25]%	November 2008 through October 2009	[5.25]%	November 2009 through October 2010	[6.75]%	November 2010 and thereafter	[7.50]%
<u>[Distribution Date Occurring in</u>	<u>Percentage</u>										
November 2004 through October 2008	[3.25]%										
November 2008 through October 2009	[5.25]%										
November 2009 through October 2010	[6.75]%										
November 2010 and thereafter	[7.50]%										
Realized Losses:	Generally, any realized losses on the Mortgage Loans will be absorbed first by Excess Spread, second, by the Overcollateralization Amount, third, by the Class M Certificates in reverse numerical order and fourth, to the Class A Certificates on a pro rata basis, provided however, realized losses otherwise allocable to the Class III-A-1 Certificates will first be allocated to the Class III-A-2 Certificates until the Certificate Principal Balance thereof has been reduced to zero, and thereafter, losses will be allocated to the Class III-A-1 Certificates, based on the Certificate Principal Balances of such classes of Certificates; and provided further, realized losses allocated to the Class II-A Certificates will be covered by the Policy.										
Expense Adjusted Mortgage Rate:	The applicable mortgage rate (as adjusted for the actual number of days in the related Interest Accrual Period) on each Mortgage Loan as of the first day of the related Due Period minus the sum of the (i) Servicing Fee Rate and (ii) the Trustee Fee Rate.										

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Net WAC Rate Cap:	<p>For any Distribution Date and the Class I-A Certificates, a rate per annum (adjusted for the actual number of days in the related Interest Accrual Period) equal to the weighted average of the Expense Adjusted Mortgage Rates on the then outstanding Group I Mortgage Loans, weighted based on their principal balances as of the first day of the related Due Period.</p> <p>For any Distribution Date and the Class II-A Certificates, a rate per annum (adjusted for the actual number of days in the related Interest Accrual Period) equal to the weighted average of the Expense Adjusted Mortgage Rates on the then outstanding Group II Mortgage Loans, weighted based on their principal balances as of the first day of the related Due Period minus the premium, expressed as a rate, on the Policy.</p> <p>For any Distribution Date and the Class III-A Certificates, a rate per annum (adjusted for the actual number of days in the related Interest Accrual Period) equal to the weighted average of the Expense Adjusted Mortgage Rates on the then outstanding Group III Mortgage Loans, weighted based on their principal balances as of the first day of the related Due Period.</p> <p>For any Distribution Date and the Class M Certificates, a rate per annum (adjusted for the actual number of days in the related Interest Accrual Period) equal to the weighted average Expense Adjusted Mortgage Rates on the then outstanding Mortgage Loans in each loan group, weighted in proportion to the results of subtracting from the aggregate principal balance of each loan group, the Certificate Principal Balance of the related Class A Certificates.</p>
Pass-Through Rates:	<p>The Pass-Through Rate on any Distribution Date for each class of Offered Certificates will equal the lesser of:</p> <ul style="list-style-type: none"> (a) One-Month LIBOR plus the related margin; and (b) The related Net WAC Rate Cap.
Interest Carry Forward Amount:	<p>For each class of Offered Certificates, and on any Distribution Date, the sum of (i) the excess of (A) the interest accrued during the related Interest Accrual Period for such Class (excluding any Basis Risk Shortfall Carryover Amount with respect to such class), plus any unpaid Interest Carry Forward Amount from the prior Distribution Date, over (B) the amount actually distributed to such class with respect to interest on such prior Distribution Date and (ii) interest on such excess at the Pass-Through Rate for such class.</p>
Interest Distribution Amount:	<p>The Interest Distribution Amount for the Offered Certificates of any class on any Distribution Date is equal to interest accrued during the related Interest Accrual Period on the Certificate Principal Balance of that class immediately prior to the Distribution Date at the Pass-Through Rate for that class, in each case, reduced by any Prepayment Interest Shortfalls to the extent not covered by Compensating Interest payable by the Master Servicer and any shortfalls resulting from the application of the Relief Act.</p>
Senior Interest Distribution Amount:	<p>The Senior Interest Distribution Amount for any Distribution Date and any Class A Certificates is equal to the Interest Distribution Amount for such Distribution Date for the related Class A Certificates and the Interest Carry Forward Amount, if any, for that Distribution Date for the related Class A Certificates.</p>

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Basis Risk Shortfall Carryover Amount:

If, on any Distribution Date, the Pass-Through Rate for a class of Class A Certificates and Class M Certificates is based on the related Net WAC Rate Cap, the excess of (i) the amount of interest such class would have accrued on such Distribution Date had the applicable pass-through rate not been subject to the related Net WAC Rate Cap, over (ii) the amount of interest such class of Certificates received on such Distribution Date based on such Net WAC Rate Cap, together with the unpaid portion of any such amounts from prior Distribution Dates (and accrued interest thereon at the then applicable pass-through rate, without giving effect to the Net WAC Rate Cap). The ratings on each Class of Certificates do not address the likelihood of the payment of any Basis Risk Shortfall Carryover Amount.

Basis Risk Shortfall:

Because each Mortgage Loan has a mortgage rate that is either fixed or adjustable, and most of the adjustable-rate Mortgage Loans will adjust based on six-month LIBOR or one-year LIBOR after an initial fixed-rate period of two, three or five years following the date of origination, and the Pass-Through Rates on the Offered Certificates are based on one-month LIBOR, the application of the Net WAC Rate Cap could result in shortfalls of interest otherwise payable on those certificates in certain periods (such shortfalls, "Basis Risk Shortfalls"). This may also occur if six-month LIBOR or one-year LIBOR and one-month LIBOR rise quickly since the Mortgage Loan adjustments are constrained by certain interim caps. If Basis Risk Shortfalls occur, they will be carried forward as Basis Risk Shortfall Carryover Amounts and is payable from net monthly excess cashflow on a subordinated basis on the same Distribution Date or in any subsequent period.

The Class I-A, Class II-A, Class III-A-2 and Class M Certificates will benefit from interest rate cap agreements the payments on which will be available to mitigate Basis Risk Shortfall. The interest rate cap agreements will not guarantee that any of the Class I-A, Class II-A, Class III-A and Class M Certificates will receive interest at a pass-through rate based upon One-Month LIBOR plus the applicable margin on any Distribution Date. The interest rate cap agreement for the Class I-A Certificates will terminate after the Distribution Date in []. The interest rate cap agreement for the Class II-A Certificates will terminate after the Distribution Date in []. The interest rate cap agreement for the Class III-A-2 Certificates will terminate after the Distribution Date in []. The interest rate cap agreement for the Class M Certificates will terminate after the Distribution Date in []. It is anticipated that the interest rate cap agreements will include the following terms:

- Class I-A Certificates Notional Balances: Strike Rate of 7.00% (capped at 9.25%) for months 1-22; Strike Rate of 8.50% (capped at 9.25%) for months 23-26.
- Class II-A Certificates Notional Balances: Strike Rate of 6.50% (capped at 10.00%) for months 1-22; Strike Rate of 7.85% (capped at 9.50%) for months 23-28; Strike Rate of 8.85% (capped at 9.25%) for months 29-34.
- Class III-A-2 Certificates Notional Balances: Strike Rate of 7.00% (capped at 9.25%) for months 1-22; Strike Rate of 8.50% (capped at 9.25%) for months 23-26.
- Class M Certificates Notional Balances: Strike Rate of 5.50% (capped at 7.50%) for months 1-39.

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Interest Payment Priority:

On each Distribution Date, the Interest Remittance Amount will be distributed in the following order of priority:

- (i) from the Group I Interest Remittance Amount, concurrently to the holders of the Class I-A-1, Class I-A-2 and Class I-A-3 Certificates pro rata based on the amount of accrued interest payable to such class of certificates, the Senior Interest Distribution Amount allocable to such Certificates; from the Group II Interest Remittance Amount first, to the Class II-A Insurer, the premium due in connection with the Policy, and second, to the holders of the Class II-A Certificates, the Senior Interest Distribution Amount allocable to such Certificates and from the Group III Interest Remittance Amount, concurrently to the holders of the Class III-A-1 and Class III-A-2 Certificates pro rata based on the amount of accrued interest payable to each such class of certificates, the Senior Interest Distribution Amount allocable to such Certificates. Any Interest Remittance Amount remaining after the payment of the above will be available to pay any Senior Interest Distribution Amount to the unrelated groups;
- (ii) from the combined remaining Interest Remittance Amount, to the holders of the Class M-1 Certificates, the Interest Distribution Amount for such Certificates;
- (iii) from the combined remaining Interest Remittance Amount, to the holders of the Class M-2 Certificates, the Interest Distribution Amount for such Certificates;
- (iv) from the combined remaining Interest Remittance Amount, to the holders of the Class M-3 Certificates, the Interest Distribution Amount for such Certificates;
- (v) from the combined remaining Interest Remittance Amount, to the holders of the Class M-4 Certificates, the Interest Distribution Amount for such Certificates;
- (vi) from the combined remaining Interest Remittance Amount, to the holders of the Class M-5 Certificates, the Interest Distribution Amount for such Certificates;
- (vii) from the combined remaining Interest Remittance Amount, to the holders of the Class M-6 Certificates, the Interest Distribution Amount for such Certificates; and
- (viii) from the combined remaining Interest Remittance Amount, to the holders of the Class M-7 Certificates, the Interest Distribution Amount for such Certificates.

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Principal Payment Priority: On each Distribution Date (a) prior to the Stepdown Date or (b) on which a Trigger Event is in effect, the Group I, Group II and Group III Principal Distribution Amounts shall be distributed as follows:

- (i) the Group I Principal Distribution Amount sequentially to the holders of the Class I-A-1, Class I-A-2 and Class I-A-3 Certificates, in that order, until the Certificate Principal Balance of each such class has been reduced to zero; then to the holders of the Class II-A or Class III-A Certificates (as described below), after taking into account the distribution of the Group II or Group III Principal Distribution Amount described in (ii) and (iii) below;
- (ii) the Group II Principal Distribution Amount to the holders of the Class II-A Certificates, until the Certificate Principal Balance thereof has been reduced to zero and then to the holders of the Class I-A Certificates (in the priority described above) and the Class III-A Certificates, after taking into account the distribution of the Group I and Group III Principal Distribution Amount (as described in (i) above and (iii) below);
- (iii) the Group III Principal Distribution Amount pro rata to the holders of the Class III-A-1 Certificates and Class III-A-2 Certificates until the Certificate Principal Balance of each such class has been reduced to zero (provided, however, that if a Trigger Event is in effect, the Group III Principal Distribution Amount will be allocated first to the Class III-A-1 Certificates, until the Certificate Principal Balance has been reduced to zero, and then to the Class III-A-2 Certificates, until the Certificate Principal Balance has been reduced to zero) and then to the holders of the Class I-A Certificates (in the priority described above) and the Class II-A Certificates, after taking into account the distribution of the Group I and Group II Principal Distribution Amount (as described in (i) and (ii) above);
- (iv) to the holders of the Class M-1 Certificates, any Group I, Group II and Group III Principal Distribution Amount remaining after the distributions described in (i), (ii) and (iii) above, until the Certificate Principal Balance thereof has been reduced to zero;
- (v) to the holders of the Class M-2 Certificates, any Group I, Group II and Group III Principal Distribution Amount remaining after the distributions described in (i), (ii), (iii) and (iv) above, until the Certificate Principal Balance thereof has been reduced to zero;
- (vi) to the holders of the Class M-3 Certificates, any Group I, Group II and Group III Principal Distribution Amount remaining after the distributions described in (i), (ii), (iii), (iv) and (v) above, until the Certificate Principal Balance thereof has been reduced to zero;
- (vii) to the holders of the Class M-4 Certificates, any Group I, Group II and Group III Principal Distribution Amount remaining after the distributions described in (i), (ii), (iii), (iv), (v) and (vi) above, until the Certificate Principal Balance thereof has been reduced to zero;
- (viii) to the holders of the Class M-5 Certificates, any Group I, Group II and Group III Principal Distribution Amount remaining after the distributions described in (i), (ii), (iii), (iv), (v), (vi) and (vii) above, until the Certificate Principal Balance thereof has been reduced to zero;

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Principal Payment Priority: cont

- (ix) to the holders of the Class M-6 Certificates, any Group I, Group II and Group III Principal Distribution Amount remaining after the distributions described in (i), (ii), (iii), (iv), (v), (vi), (vii) and (viii) above, until the Certificate Principal Balance thereof has been reduced to zero; and
- (x) to the holders of the Class M-7 Certificates, any Group I, Group II and Group III Principal Distribution Amount remaining after the distributions described in (i), (ii), (iii), (iv), (v), (vi), (vii), (viii) and (ix) above, until the Certificate Principal Balance thereof has been reduced to zero.

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On each Distribution Date (a) on or after the Stepdown Date and (b) on which a Trigger Event is not in effect, the Group I, Group II and Group III Principal Distribution Amounts shall be distributed as follows:

- (i) sequentially to the holders of the Class I-A-1, Class I-A-2 and I-A-3 Certificates, in that order, to the extent of the Class I-A Principal Distribution Amount, until the Certificate Principal Balance of each such class has been reduced to zero and then to the holders of the Class II-A and Class III-A Certificates (as described below), after taking into account the distribution of the Class II-A and Class III-A Principal Distribution Amounts described in (ii) and (iii) below;
- (ii) to the holders of the Class II-A Certificates, to the extent of the Class II-A Principal Distribution Amount, until the Certificate Principal Balance thereof has been reduced to zero and then to the holders of the Class I-A Certificates (in the priority described above) and the Class II-A Certificates, after taking into account the Class I-A and Class III-A Principal Distribution Amount described in (i) above and (iii) below;
- (iii) to the holders of the Class III-A-1 Certificates and Class III-A-2 Certificates, pro rata, to the extent of the Class III-A Principal Distribution Amount, until the Certificate Principal Balance of each such has been reduced to zero and then to the holders of the Class I-A Certificates (in the priority described above) and the Class II-A Certificates, after taking into account the Class I-A and Class II-A Principal Distribution Amounts described in (i) and (ii) above;
- (iv) to the holders of the Class M-1 Certificates, the Class M-1 Principal Distribution Amount, until the Certificate Principal Balance thereof has been reduced to zero;
- (v) to the holders of the Class M-2 Certificates, the Class M-2 Principal Distribution Amount, until the Certificate Principal Balance thereof has been reduced to zero;
- (vi) to the holders of the Class M-3 Certificates, the Class M-3 Principal Distribution Amount, until the Certificate Principal Balance thereof has been reduced to zero;
- (vii) to the holders of the Class M-4 Certificates, the Class M-4 Principal Distribution Amount, until the Certificate Principal Balance thereof has been reduced to zero;
- (viii) to the holders of the Class M-5 Certificates, the Class M-5 Principal Distribution Amount, until the Certificate Principal Balance thereof has been reduced to zero;
- (ix) to the holders of the Class M-6 Certificates, the Class M-6 Principal Distribution Amount, until the Certificate Principal Balance thereof has been reduced to zero; and
- (x) to the holders of the Class M-7 Certificates, the Class M-7 Principal Distribution Amount, until the Certificate Principal Balance thereof has been reduced to zero.

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**Net monthly excess cashflow
Distributions:**

With respect to any Distribution Date, any net monthly excess cashflow shall be distributed as follows:

- (i) to the holders of the class or classes of Certificates then entitled to receive distributions in respect of principal, in an amount equal to the Overcollateralization Increase Amount, distributable as part of the respective Group I, Group II and Group III Principal Distribution Amount;
- (ii) from net monthly excess cashflow attributable to the Group I, Group II and Group III Interest Remittance Amount, to the holders of the Class I-A, Class II-A and Class III-A Certificates, in an amount equal to the previously allocated Realized Loss Amounts;
- (iii) to the holders of the Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6 and Class M-7 Certificates, in that order, in an amount equal to the related Interest Carry Forward Amount allocable to such Certificates;
- (iv) to make payments to a reserve account, to the extent required to distribute to the holders of the Class A Certificates any Basis Risk Carryover Amounts for such classes (after taking into account amounts paid under the interest rate cap agreements);
- (v) from net monthly excess cashflow attributable to the Group II Interest Remittance Amount, to reimburse the Class II-A Insurer for any unreimbursed draws on the policy;
- (vi) to make payments to a reserve account, to the extent required to distribute to the holders of the Class M Certificates any Basis Risk Carryover Amounts for such classes (after taking into account amounts paid under the interest rate cap agreements);
- (vii) to the holders of the Class A Certificates and Class M Certificates, in an amount equal to such certificates' allocated share of any Prepayment Interest Shortfalls and any shortfalls resulting from the application of the Relief Act, in each case, without interest accrued thereon; and
- (viii) to the holders of the Class CE, Class R and Class P Certificates as provided in the Pooling and Servicing Agreement.

**Group I Principal Distribution
Amount:**

The Group I Principal Distribution Amount for any Distribution Date will be the sum of (i) the principal portion of all scheduled monthly payments on the Group I Mortgage Loans due during the related Due Period, whether or not received on or prior to the related Determination Date; (ii) the principal portion of all proceeds received in respect of the repurchase of a Group I Mortgage Loan (or, in the case of a substitution, certain amounts representing a principal adjustment) as required by the Pooling and Servicing Agreement during the related Prepayment Period; (iii) the principal portion of all other unscheduled collections, including insurance proceeds, liquidation proceeds and all full and partial principal prepayments, received during the related Prepayment Period, to the extent applied as recoveries of principal on the Group I Mortgage Loans, and (iv) a percentage of the amount of any Overcollateralization Increase Amount for such Distribution Date MINUS a percentage of the amount of any Overcollateralization Reduction Amount for such Distribution Date each allocated between the Group I, Group II and Group III Principal Distribution Amounts based on the amount of principal received from each Mortgage Loan Group.

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Group II Principal Distribution Amount:

The Group II Principal Distribution Amount for any Distribution Date will be the sum of (i) the principal portion of all scheduled monthly payments on the Group II Mortgage Loans due during the related Due Period, whether or not received on or prior to the related Determination Date; (ii) the principal portion of all proceeds received in respect of the repurchase of a Group II Mortgage Loan (or, in the case of a substitution, certain amounts representing a principal adjustment) as required by the Pooling and Servicing Agreement during the related Prepayment Period; (iii) the principal portion of all other unscheduled collections, including insurance proceeds, liquidation proceeds and all full and partial principal prepayments, received during the related Prepayment Period, to the extent applied as recoveries of principal on the Group II Mortgage Loans; (iv) a percentage of the amount of any Overcollateralization Increase Amount for such Distribution Date MINUS a percentage of the amount of any Overcollateralization Reduction Amount for such Distribution Date each allocated between the Group I, Group II and Group III Principal Distribution Amounts based on the amount of principal received from each Mortgage Loan Group, and (v) the amount of any draw on the Policy required to be applied to the Class II-A Certificates for such Distribution Date.

Group III Principal Distribution Amount:

The Group III Principal Distribution Amount for any Distribution Date will be the sum of (i) the principal portion of all scheduled monthly payments on the Group III Mortgage Loans due during the related Due Period, whether or not received on or prior to the related Determination Date; (ii) the principal portion of all proceeds received in respect of the repurchase of a Group III Mortgage Loan (or, in the case of a substitution, certain amounts representing a principal adjustment) as required by the Pooling and Servicing Agreement during the related Prepayment Period; (iii) the principal portion of all other unscheduled collections, including insurance proceeds, liquidation proceeds and all full and partial principal prepayments, received during the related Prepayment Period, to the extent applied as recoveries of principal on the Group III Mortgage Loans, and (iv) a percentage of the amount of any Overcollateralization Increase Amount for such Distribution Date MINUS a percentage of the amount of any Overcollateralization Reduction Amount for such Distribution Date each allocated between the Group I, Group II and Group III Principal Distribution Amounts based on the amount of principal received from each Mortgage Loan Group.

Class I-A Principal Distribution Amount:

The Class I-A Principal Distribution Amount is an amount equal to the excess of (x) the aggregate Certificate Principal Balance of the Class I-A Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 59.60% and (ii) the aggregate principal balance of the Group I Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Group I Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.

Class II-A Principal Distribution Amount:

The Class II-A Principal Distribution Amount is an amount equal to the excess of (x) the Certificate Principal Balance of the Class II-A Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 59.60% and (ii) the aggregate principal balance of the Group II Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Group II Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.

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Class III-A Principal Distribution Amount:	The Class III-A Principal Distribution Amount is an amount equal to the excess of (x) the Certificate Principal Balance of the Class III-A Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 59.60% and (ii) the aggregate principal balance of the Group III Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Group III Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.
Class M-1 Principal Distribution Amount:	The Class M-1 Principal Distribution Amount is an amount equal to the excess of (x) the sum of (i) the aggregate Certificate Principal Balance of the Class A Certificates (after taking into account the payment of the Class A Principal Distribution Amounts on such Distribution Date) and (ii) the Certificate Principal Balance of the Class M-1 Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 71.70% and (ii) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.
Class M-2 Principal Distribution Amount:	The Class M-2 Principal Distribution Amount is an amount equal to the excess of (x) the sum of (i) the aggregate Certificate Principal Balance of the Class A Certificates and Class M-1 Certificates (after taking into account the payment of the Class A and Class M-1 Principal Distribution Amounts on such Distribution Date) and (ii) the Certificate Principal Balance of the Class M-2 Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 81.90% and (ii) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.
Class M-3 Principal Distribution Amount:	The Class M-3 Principal Distribution Amount is an amount equal to the excess of (x) the sum of (i) the aggregate Certificate Principal Balance of the Class A, Class M-1 and Class M-2 Certificates (after taking into account the payment of the Class A, Class M-1 and Class M-2 Principal Distribution Amounts on such Distribution Date) and (ii) the Certificate Principal Balance of the Class M-3 Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 84.70% and (ii) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.
Class M-4 Principal Distribution Amount:	The Class M-4 Principal Distribution Amount is an amount equal to the excess of (x) the sum of (i) the aggregate Certificate Principal Balance of the Class A, Class M-1, Class M-2 and Class M-3 Certificates (after taking into account the payment of the Class A, Class M-1, Class M-2 and Class M-3 Principal Distribution Amounts on such Distribution Date) and (ii) the Certificate Principal Balance of the Class M-4 Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 87.70% and (ii) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.

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Class M-5 Principal Distribution Amount:	The Class M-5 Principal Distribution Amount is an amount equal to the excess of (x) the sum of (i) the aggregate Certificate Principal Balance of the Class A, Class M-1, Class M-2, Class M-3 and Class M-4 Certificates (after taking into account the payment of the Class A, Class M-1, Class M-2, Class M-3 and Class M-4 Principal Distribution Amounts on such Distribution Date) and (ii) the Certificate Principal Balance of the Class M-5 Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 89.80% and (ii) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.
Class M-6 Principal Distribution Amount:	The Class M-6 Principal Distribution Amount is an amount equal to the excess of (x) the sum of (i) the aggregate Certificate Principal Balance of the Class A, Class M-1, Class M-2, Class M-3, Class M-4 and Class M-5 Certificates (after taking into account the payment of the Class A, Class M-1, Class M-2, Class M-3, Class M-4 and Class M-5 Principal Distribution Amounts on such Distribution Date) and (ii) the Certificate Principal Balance of the Class M-6 Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 91.70% and (ii) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.
Class M-7 Principal Distribution Amount:	The Class M-7 Principal Distribution Amount is an amount equal to the excess of (x) the sum of (i) the aggregate Certificate Principal Balance of the Class A, Class M-1, Class M-2, Class M-3, Class M-4, Class M-5 and Class M-6 Certificates (after taking into account the payment of the Class A, Class M-1, Class M-2, Class M-3, Class M-4, Class M-5 and Class M-6 Principal Distribution Amounts on such Distribution Date) and (ii) the Certificate Principal Balance of the Class M-7 Certificates immediately prior to such Distribution Date over (y) the lesser of (A) the product of (i) approximately 95.10% and (ii) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period and (B) the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period minus approximately \$3,700,000.

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Class I-A Available Funds Cap

Distribution AFC AFC				Distribution AFC AFC				Distribution AFC AFC			
Period Date		Rate(1)	Rate (2)	Period Date		Rate(1)	Rate (2)	Period Date		Rate(1)	Rate (2)
1	25-Nov-04	7.850	9.875	39	25-Jan-08	7.834	10.680	77	25-Mar-11	8.666	12.690
2	25-Dec-04	7.066	9.316	40	25-Feb-08	7.834	10.856	78	25-Apr-11	7.827	11.460
3	25-Jan-05	6.838	9.163	41	25-Mar-08	8.374	12.075	79	25-May-11	8.088	11.841
4	25-Feb-05	6.838	9.163	42	25-Apr-08	7.833	11.295	80	25-Jun-11	7.827	11.458
5	25-Mar-05	7.592	9.692	43	25-May-08	8.094	11.670	81	25-Jul-11	8.087	11.839
6	25-Apr-05	6.860	9.185	44	25-Jun-08	7.833	11.292	82	25-Aug-11	7.826	11.455
7	25-May-05	7.089	9.339	45	25-Jul-08	8.093	11.667	83	25-Sep-11	7.826	11.454
8	25-Jun-05	6.861	9.186	46	25-Aug-08	7.832	11.382	84	25-Oct-11	8.087	11.835
9	25-Jul-05	7.090	9.340	47	25-Sep-08	7.832	11.389	85	25-Nov-11	7.825	11.452
10	25-Aug-05	6.861	9.186	48	25-Oct-08	8.092	11.768	86	25-Dec-11	8.086	11.832
11	25-Sep-05	6.875	9.205	49	25-Nov-08	7.831	11.386	87	25-Jan-12	7.825	11.449
12	25-Oct-05	7.110	9.367	50	25-Dec-08	8.092	11.764	88	25-Feb-12	7.825	11.448
13	25-Nov-05	6.881	9.213	51	25-Jan-09	7.830	11.384	89	25-Mar-12	8.364	12.236
14	25-Dec-05	7.111	9.367	52	25-Feb-09	7.830	11.464	90	25-Apr-12	7.824	11.446
15	25-Jan-06	6.881	9.213	53	25-Mar-09	8.669	12.693				
16	25-Feb-06	6.881	9.213	54	25-Apr-09	7.829	11.463				
17	25-Mar-06	7.619	9.746	55	25-May-09	8.090	11.844				
18	25-Apr-06	6.882	9.237	56	25-Jun-09	7.829	11.460				
19	25-May-06	7.112	9.393	57	25-Jul-09	8.091	11.844				
20	25-Jun-06	6.882	9.237	58	25-Aug-09	7.830	11.468				
21	25-Jul-06	7.112	9.393	59	25-Sep-09	7.833	11.475				
22	25-Aug-06	7.056	9.537	60	25-Oct-09	8.094	11.856				
23	25-Sep-06	7.689	9.459	61	25-Nov-09	7.832	11.472				
24	25-Oct-06	7.959	9.773	62	25-Dec-09	8.093	11.853				
25	25-Nov-06	7.702	9.507	63	25-Jan-10	7.832	11.470				
26	25-Dec-06	7.959	9.772	64	25-Feb-10	7.831	11.469				
27	25-Jan-07	7.702	8.731	65	25-Mar-10	8.670	12.702				
28	25-Feb-07	7.701	8.868	66	25-Apr-10	7.831	11.471				
29	25-Mar-07	8.526	10.594	67	25-May-10	8.092	11.852				
30	25-Apr-07	7.701	9.594	68	25-Jun-10	7.830	11.469				
31	25-May-07	7.957	9.913	69	25-Jul-10	8.091	11.849				
32	25-Jun-07	7.700	9.592	70	25-Aug-10	7.830	11.466				
33	25-Jul-07	7.957	9.911	71	25-Sep-10	7.829	11.470				
34	25-Aug-07	7.822	9.958	72	25-Oct-10	8.090	11.851				
35	25-Sep-07	7.836	10.663	73	25-Nov-10	7.829	11.467				
36	25-Oct-07	8.096	11.040	74	25-Dec-10	8.089	11.848				
37	25-Nov-07	7.835	10.683	75	25-Jan-11	7.828	11.464				
38	25-Dec-07	8.096	11.038	76	25-Feb-11	7.828	11.463				

(1) Assumes 1-month LIBOR at 1.84%, 6-month LIBOR at 2.21%, no losses and is run at the pricing speed to call.

(2) Assumes the 1-month LIBOR and 6-month LIBOR equals 20%, no losses and run at the pricing speed to call.

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Class II-A Available Funds Cap

Distribution AFC				Distribution AFC				Distribution AFC			
Period		AFC		Period		AFC		Period		AFC	
Date	Rate(1)	Rate (2)		Date	Rate(1)	Rate (2)		Date	Rate(1)	Rate (2)	
1	25-Nov-04	7.369	10.519	39	25-Jan-08	7.239	10.869	77	25-Mar-11	8.015	12.372
2	25-Dec-04	6.632	10.132	40	25-Feb-08	7.238	10.868	78	25-Apr-11	7.239	11.174
3	25-Jan-05	6.418	10.034	41	25-Mar-08	7.737	11.874	79	25-May-11	7.480	11.545
4	25-Feb-05	6.418	10.034	42	25-Apr-08	7.237	11.109	80	25-Jun-11	7.238	11.171
5	25-Mar-05	7.116	10.388	43	25-May-08	7.478	11.477	81	25-Jul-11	7.479	11.542
6	25-Apr-05	6.432	10.054	44	25-Jun-08	7.236	11.105	82	25-Aug-11	7.237	11.168
7	25-May-05	6.646	10.151	45	25-Jul-08	7.477	11.474	83	25-Sep-11	7.236	11.166
8	25-Jun-05	6.431	10.053	46	25-Aug-08	7.235	11.102	84	25-Oct-11	7.477	11.537
9	25-Jul-05	6.646	10.151	47	25-Sep-08	7.235	11.137	85	25-Nov-11	7.235	11.164
10	25-Aug-05	6.431	10.053	48	25-Oct-08	7.475	11.506	86	25-Dec-11	7.476	11.534
11	25-Sep-05	6.431	10.064	49	25-Nov-08	7.233	11.133	87	25-Jan-12	7.234	11.161
12	25-Oct-05	6.680	10.211	50	25-Dec-08	7.474	11.503	88	25-Feb-12	7.234	11.160
13	25-Nov-05	6.464	10.111	51	25-Jan-09	7.232	11.130	89	25-Mar-12	7.732	11.928
14	25-Dec-05	6.679	10.211	52	25-Feb-09	7.232	11.128	90	25-Apr-12	7.233	11.157
15	25-Jan-06	6.464	10.111	53	25-Mar-09	8.006	12.327				
16	25-Feb-06	6.464	10.111	54	25-Apr-09	7.231	11.132				
17	25-Mar-06	7.156	10.469	55	25-May-09	7.471	11.501				
18	25-Apr-06	6.463	10.158	56	25-Jun-09	7.230	11.129				
19	25-May-06	6.679	10.259	57	25-Jul-09	7.470	11.498				
20	25-Jun-06	6.463	10.158	58	25-Aug-09	7.229	11.125				
21	25-Jul-06	6.678	10.259	59	25-Sep-09	7.234	11.137				
22	25-Aug-06	6.463	10.157	60	25-Oct-09	7.490	11.528				
23	25-Sep-06	7.199	10.020	61	25-Nov-09	7.247	11.155				
24	25-Oct-06	7.455	10.299	62	25-Dec-09	7.489	11.525				
25	25-Nov-06	7.214	10.074	63	25-Jan-10	7.246	11.151				
26	25-Dec-06	7.454	10.296	64	25-Feb-10	7.246	11.150				
27	25-Jan-07	7.213	10.071	65	25-Mar-10	8.022	12.353				
28	25-Feb-07	7.212	10.070	66	25-Apr-10	7.245	11.169				
29	25-Mar-07	7.984	10.963	67	25-May-10	7.486	11.540				
30	25-Apr-07	7.211	10.024	68	25-Jun-10	7.244	11.166				
31	25-May-07	7.451	10.330	69	25-Jul-10	7.485	11.537				
32	25-Jun-07	7.210	10.021	70	25-Aug-10	7.243	11.163				
33	25-Jul-07	7.450	10.327	71	25-Sep-10	7.242	11.170				
34	25-Aug-07	7.209	10.018	72	25-Oct-10	7.483	11.555				
35	25-Sep-07	7.241	10.852	73	25-Nov-10	7.241	11.181				
36	25-Oct-07	7.482	11.237	74	25-Dec-10	7.482	11.552				
37	25-Nov-07	7.240	10.873	75	25-Jan-11	7.240	11.178				
38	25-Dec-07	7.480	11.233	76	25-Feb-11	7.240	11.177				

(1) Assumes 1-month LIBOR at 1.84%, 6-month LIBOR at 2.21%, no losses and is run at the pricing speed to call.

(2) Assumes the 1-month LIBOR and 6-month LIBOR equals 20%, no losses and run at the pricing speed to call.

BEAR STEARNS

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Class III-A-1 Available Funds Cap

Distribution AFC				Distribution AFC				Distribution AFC			
Period		AFC		Period		AFC		Period		AFC	
Date	Rate(1)	Rate (2)		Date	Rate(1)	Rate (2)		Date	Rate(1)	Rate (2)	
1	25-Nov-04	7.673	7.673	39	25-Jan-08	7.823	10.933	77	25-Mar-11	8.674	13.428
2	25-Dec-04	6.906	6.906	40	25-Feb-08	7.823	11.108	78	25-Apr-11	7.834	12.128
3	25-Jan-05	6.683	6.683	41	25-Mar-08	8.362	12.479	79	25-May-11	8.095	12.532
4	25-Feb-05	6.683	6.683	42	25-Apr-08	7.822	11.677	80	25-Jun-11	7.834	12.127
5	25-Mar-05	7.404	7.405	43	25-May-08	8.083	12.065	81	25-Jul-11	8.095	12.531
6	25-Apr-05	6.688	6.689	44	25-Jun-08	7.822	11.676	82	25-Aug-11	7.833	12.126
7	25-May-05	6.911	6.912	45	25-Jul-08	8.083	12.175	83	25-Sep-11	7.833	12.126
8	25-Jun-05	6.688	6.689	46	25-Aug-08	7.822	11.865	84	25-Oct-11	8.094	12.529
9	25-Jul-05	6.911	6.912	47	25-Sep-08	7.822	11.900	85	25-Nov-11	7.833	12.124
10	25-Aug-05	6.688	6.689	48	25-Oct-08	8.082	12.298	86	25-Dec-11	8.094	12.528
11	25-Sep-05	6.692	6.694	49	25-Nov-08	7.821	11.901	87	25-Jan-12	7.832	12.123
12	25-Oct-05	6.916	6.917	50	25-Dec-08	8.082	12.297	88	25-Feb-12	7.832	12.123
13	25-Nov-05	6.693	6.694	51	25-Jan-09	7.821	11.983	89	25-Mar-12	8.372	12.958
14	25-Dec-05	6.916	6.918	52	25-Feb-09	7.821	12.035	90	25-Apr-12	7.832	12.121
15	25-Jan-06	6.693	6.694	53	25-Mar-09	8.658	13.329				
16	25-Feb-06	6.693	6.695	54	25-Apr-09	7.820	12.040				
17	25-Mar-06	7.414	7.417	55	25-May-09	8.081	12.444				
18	25-Apr-06	6.696	6.699	56	25-Jun-09	7.820	12.041				
19	25-May-06	6.920	6.923	57	25-Jul-09	8.080	12.442				
20	25-Jun-06	6.697	6.701	58	25-Aug-09	7.821	12.052				
21	25-Jul-06	6.921	6.925	59	25-Sep-09	7.836	12.099				
22	25-Aug-06	6.825	7.005	60	25-Oct-09	8.099	12.503				
23	25-Sep-06	7.575	8.560	61	25-Nov-09	7.837	12.099				
24	25-Oct-06	7.869	8.971	62	25-Dec-09	8.099	12.502				
25	25-Nov-06	7.615	8.681	63	25-Jan-10	7.837	12.098				
26	25-Dec-06	7.869	8.971	64	25-Feb-10	7.837	12.099				
27	25-Jan-07	7.615	8.682	65	25-Mar-10	8.676	13.407				
28	25-Feb-07	7.615	8.811	66	25-Apr-10	7.837	12.110				
29	25-Mar-07	8.431	10.505	67	25-May-10	8.098	12.513				
30	25-Apr-07	7.615	9.549	68	25-Jun-10	7.836	12.108				
31	25-May-07	7.868	9.867	69	25-Jul-10	8.097	12.511				
32	25-Jun-07	7.614	9.549	70	25-Aug-10	7.836	12.109				
33	25-Jul-07	7.995	10.136	71	25-Sep-10	7.836	12.120				
34	25-Aug-07	7.811	10.075	72	25-Oct-10	8.097	12.524				
35	25-Sep-07	7.820	10.763	73	25-Nov-10	7.835	12.119				
36	25-Oct-07	8.084	11.188	74	25-Dec-10	8.096	12.522				
37	25-Nov-07	7.823	10.827	75	25-Jan-11	7.835	12.118				
38	25-Dec-07	8.084	11.188	76	25-Feb-11	7.835	12.119				

(1) Assumes 1-month LIBOR at 1.84%, 6-month LIBOR at 2.21%, no losses and is run at the pricing speed to call.

(2) Assumes the 1-month LIBOR and 6-month LIBOR equals 20%, no losses and run at the pricing speed to call.

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Class III-A-2 Available Funds Cap

Distribution AFC				Distribution AFC				Distribution AFC			
Period		AFC		Period		AFC		Period		AFC	
Date	Rate(1)	Rate (2)	Date	Rate(1)	Rate (2)	Date	Rate(1)	Rate(1)	Rate (2)	Date	Rate(1) (2)
1	25-Nov-04	7.673	9.698	39	25-Jan-08	7.823	10.933	77	25-Mar-11	8.674	13.428
2	25-Dec-04	6.906	9.156	40	25-Feb-08	7.823	11.108	78	25-Apr-11	7.834	12.128
3	25-Jan-05	6.683	9.008	41	25-Mar-08	8.362	12.479	79	25-May-11	8.095	12.532
4	25-Feb-05	6.683	9.008	42	25-Apr-08	7.822	11.677	80	25-Jun-11	7.834	12.127
5	25-Mar-05	7.404	9.505	43	25-May-08	8.083	12.065	81	25-Jul-11	8.095	12.531
6	25-Apr-05	6.688	9.014	44	25-Jun-08	7.822	11.676	82	25-Aug-11	7.833	12.126
7	25-May-05	6.911	9.162	45	25-Jul-08	8.083	12.175	83	25-Sep-11	7.833	12.126
8	25-Jun-05	6.688	9.014	46	25-Aug-08	7.822	11.865	84	25-Oct-11	8.094	12.529
9	25-Jul-05	6.911	9.162	47	25-Sep-08	7.822	11.900	85	25-Nov-11	7.833	12.124
10	25-Aug-05	6.688	9.014	48	25-Oct-08	8.082	12.298	86	25-Dec-11	8.094	12.528
11	25-Sep-05	6.692	9.019	49	25-Nov-08	7.821	11.901	87	25-Jan-12	7.832	12.123
12	25-Oct-05	6.916	9.167	50	25-Dec-08	8.082	12.297	88	25-Feb-12	7.832	12.123
13	25-Nov-05	6.693	9.019	51	25-Jan-09	7.821	11.983	89	25-Mar-12	8.372	12.958
14	25-Dec-05	6.916	9.168	52	25-Feb-09	7.821	12.035	90	25-Apr-12	7.832	12.121
15	25-Jan-06	6.693	9.019	53	25-Mar-09	8.658	13.329				
16	25-Feb-06	6.693	9.020	54	25-Apr-09	7.820	12.040				
17	25-Mar-06	7.414	9.517	55	25-May-09	8.081	12.444				
18	25-Apr-06	6.696	9.024	56	25-Jun-09	7.820	12.041				
19	25-May-06	6.920	9.173	57	25-Jul-09	8.080	12.442				
20	25-Jun-06	6.697	9.026	58	25-Aug-09	7.821	12.052				
21	25-Jul-06	6.921	9.175	59	25-Sep-09	7.836	12.099				
22	25-Aug-06	6.825	9.330	60	25-Oct-09	8.099	12.503				
23	25-Sep-06	7.575	9.335	61	25-Nov-09	7.837	12.099				
24	25-Oct-06	7.869	9.721	62	25-Dec-09	8.099	12.502				
25	25-Nov-06	7.615	9.456	63	25-Jan-10	7.837	12.098				
26	25-Dec-06	7.869	9.721	64	25-Feb-10	7.837	12.099				
27	25-Jan-07	7.615	8.682	65	25-Mar-10	8.676	13.407				
28	25-Feb-07	7.615	8.811	66	25-Apr-10	7.837	12.110				
29	25-Mar-07	8.431	10.505	67	25-May-10	8.098	12.513				
30	25-Apr-07	7.615	9.549	68	25-Jun-10	7.836	12.108				
31	25-May-07	7.868	9.867	69	25-Jul-10	8.097	12.511				
32	25-Jun-07	7.614	9.549	70	25-Aug-10	7.836	12.109				
33	25-Jul-07	7.995	10.136	71	25-Sep-10	7.836	12.120				
34	25-Aug-07	7.811	10.075	72	25-Oct-10	8.097	12.524				
35	25-Sep-07	7.820	10.763	73	25-Nov-10	7.835	12.119				
36	25-Oct-07	8.084	11.188	74	25-Dec-10	8.096	12.522				
37	25-Nov-07	7.823	10.827	75	25-Jan-11	7.835	12.118				
38	25-Dec-07	8.084	11.188	76	25-Feb-11	7.835	12.119				

(1) Assumes 1-month LIBOR at 1.84%, 6-month LIBOR at 2.21%, no losses and is run at the pricing speed to call.

(2) Assumes the 1-month LIBOR and 6-month LIBOR equals 20%, no losses and run at the pricing speed to call.

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Subordinate Classes Available Funds Cap

Distribution AFC				Distribution AFC				Distribution AFC			
Period		Date		Period		Date		Period		Date	
		Rate(1) Rate (2)				Rate(1) Rate (2)				Rate(1) (2)	
1	25-Nov-04	7.671	9.456	39	25-Jan-08	7.682	12.891	77	25-Mar-11	8.506	12.887
2	25-Dec-04	6.904	8.887	40	25-Feb-08	7.681	10.967	78	25-Apr-11	7.683	11.639
3	25-Jan-05	6.681	8.731	41	25-Mar-08	8.211	12.184	79	25-May-11	7.939	12.026
4	25-Feb-05	6.681	8.731	42	25-Apr-08	7.681	11.399	80	25-Jun-11	7.682	11.637
5	25-Mar-05	7.410	9.263	43	25-May-08	7.936	11.777	81	25-Jul-11	7.938	12.023
6	25-Apr-05	6.695	8.746	44	25-Jun-08	7.680	11.396	82	25-Aug-11	7.682	11.635
7	25-May-05	6.918	8.903	45	25-Jul-08	7.936	11.815	83	25-Sep-11	7.681	11.634
8	25-Jun-05	6.695	8.746	46	25-Aug-08	7.679	11.496	84	25-Oct-11	7.937	12.020
9	25-Jul-05	6.918	8.903	47	25-Sep-08	7.679	11.521	85	25-Nov-11	7.681	11.631
10	25-Aug-05	6.695	8.746	48	25-Oct-08	7.934	11.905	86	25-Dec-11	7.936	12.018
11	25-Sep-05	6.702	8.758	49	25-Nov-08	7.678	11.519	87	25-Jan-12	7.680	11.629
12	25-Oct-05	6.937	8.932	50	25-Dec-08	7.934	11.902	88	25-Feb-12	7.680	11.628
13	25-Nov-05	6.713	8.774	51	25-Jan-09	7.677	11.547	89	25-Mar-12	8.209	12.429
14	25-Dec-05	6.937	8.932	52	25-Feb-09	7.677	11.595	90	25-Apr-11	7.679	11.626
15	25-Jan-06	6.713	8.774	53	25-Mar-09	8.499	12.840				
16	25-Feb-06	6.713	8.774	54	25-Apr-09	7.676	11.597				
17	25-Mar-06	7.434	9.309	55	25-May-09	7.932	11.983				
18	25-Apr-06	6.715	8.797	56	25-Jun-09	7.676	11.596				
19	25-May-06	6.938	8.956	57	25-Jul-09	7.932	11.982				
20	25-Jun-06	6.715	8.798	58	25-Aug-09	7.677	11.601				
21	25-Jul-06	6.939	8.957	59	25-Sep-09	7.684	11.624				
22	25-Aug-06	6.824	9.016	60	25-Oct-09	7.945	12.017				
23	25-Sep-06	7.528	10.602	61	25-Nov-09	7.688	11.628				
24	25-Oct-06	7.804	10.901	62	25-Dec-09	7.944	12.014				
25	25-Nov-06	7.552	10.679	63	25-Jan-10	7.688	11.626				
26	25-Dec-06	7.803	10.900	64	25-Feb-10	7.687	11.625				
27	25-Jan-07	7.551	10.678	65	25-Mar-10	8.511	12.879				
28	25-Feb-07	7.551	10.774	66	25-Apr-10	7.687	11.635				
29	25-Mar-07	8.359	12.429	67	25-May-10	7.943	12.022				
30	25-Apr-07	7.550	11.648	68	25-Jun-10	7.686	11.633				
31	25-May-07	7.801	11.901	69	25-Jul-10	7.942	12.020				
32	25-Jun-07	7.550	11.646	70	25-Aug-10	7.685	11.631				
33	25-Jul-07	7.847	11.997	71	25-Sep-10	7.685	11.639				
34	25-Aug-07	7.665	11.968	72	25-Oct-10	7.941	12.030				
35	25-Sep-07	7.682	12.817	73	25-Nov-10	7.684	11.640				
36	25-Oct-07	7.939	13.148	74	25-Dec-10	7.940	12.027				
37	25-Nov-07	7.682	12.853	75	25-Jan-11	7.684	11.638				
38	25-Dec-07	7.938	13.148	76	25-Feb-11	7.683	11.637				

(1) Assumes 1-month LIBOR at 1.84%, 6-month LIBOR at 2.21%, no losses and is run at the pricing speed to call.

(2) Assumes the 1-month LIBOR and 6-month LIBOR equals 20%, no losses and run at the pricing speed to call.

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Distribution AFC				Distribution AFC				Distribution AFC			
AFC		AFC		AFC		AFC		AFC		AFC	
Period	Date	Rate(1)	Rate (2)	Period	Date	Rate(1)	Rate (2)	Period	Date	Rate(1)	Rate (2)
1	25-Nov-04	481	481	39	25-Jan-08	532	443	77	25-Mar-11	558	495
2	25-Dec-04	458	442	40	25-Feb-08	533	447	78	25-Apr-11	533	436
3	25-Jan-05	450	421	41	25-Mar-08	550	491	79	25-May-11	541	454
4	25-Feb-05	450	408	42	25-Apr-08	534	456	80	25-Jun-11	533	432
5	25-Mar-05	474	426	43	25-May-08	543	469	81	25-Jul-11	541	451
6	25-Apr-05	450	387	44	25-Jun-08	534	449	82	25-Aug-11	533	431
7	25-May-05	458	390	45	25-Jul-08	542	463	83	25-Sep-11	533	434
8	25-Jun-05	449	373	46	25-Aug-08	534	445	84	25-Oct-11	541	453
9	25-Jul-05	457	376	47	25-Sep-08	534	454	85	25-Nov-11	533	432
10	25-Aug-05	448	357	48	25-Oct-08	542	468	86	25-Dec-11	541	451
11	25-Sep-05	448	349	49	25-Nov-08	534	448	87	25-Jan-12	533	430
12	25-Oct-05	457	353	50	25-Dec-08	542	462	88	25-Feb-12	532	430
13	25-Nov-05	448	333	51	25-Jan-09	533	442	89	25-Mar-12	549	472
14	25-Dec-05	456	336	52	25-Feb-09	533	441	90	25-Apr-12	533	431
15	25-Jan-06	447	316	53	25-Mar-09	558	502				
16	25-Feb-06	446	308	54	25-Apr-09	533	446				
17	25-Mar-06	470	338	55	25-May-09	541	461				
18	25-Apr-06	445	295	56	25-Jun-09	533	440				
19	25-May-06	452	300	57	25-Jul-09	541	457				
20	25-Jun-06	443	281	58	25-Aug-09	533	438				
21	25-Jul-06	451	287	59	25-Sep-09	533	446				
22	25-Aug-06	453	289	60	25-Oct-09	542	463				
23	25-Sep-06	525	441	61	25-Nov-09	533	442				
24	25-Oct-06	535	456	62	25-Dec-09	542	458				
25	25-Nov-06	526	436	63	25-Jan-10	533	438				
26	25-Dec-06	533	445	64	25-Feb-10	533	437				
27	25-Jan-07	524	425	65	25-Mar-10	558	500				
28	25-Feb-07	523	425	66	25-Apr-10	533	442				
29	25-Mar-07	547	486	67	25-May-10	542	458				
30	25-Apr-07	522	437	68	25-Jun-10	533	437				
31	25-May-07	529	448	69	25-Jul-10	542	455				
32	25-Jun-07	520	428	70	25-Aug-10	533	435				
33	25-Jul-07	532	449	71	25-Sep-10	533	440				
34	25-Aug-07	530	444	72	25-Oct-10	541	458				
35	25-Sep-07	531	456	73	25-Nov-10	533	437				
36	25-Oct-07	538	469	74	25-Dec-10	541	454				
37	25-Nov-07	529	448	75	25-Jan-11	533	433				
38	25-Dec-07	538	459	76	25-Feb-11	533	433				

(2) Assumes the Forward LIBOR curve and run at the pricing speed to call.

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DESCRIPTION OF THE COLLATERAL**TOTAL MORTGAGE LOANS**

Summary	<u>Total</u>	<u>Minimum</u>	<u>Maximum</u>
Aggregate Outstanding Principal Balance	\$747,434,661		
Number of Loans	4,813		
Average Current Loan Balance	\$155,294	\$2,104	\$929,500
⁽¹⁾ Original Combined Loan-to-Value Ratio	82.31%	15.00%	100.00%
⁽¹⁾ Mortgage Rate	7.4086%	4.500%	13.6900%
⁽¹⁾ Net Mortgage Rate	6.9040%	3.7500%	13.7500%
^{(1) (3)} Note Margin	6.5042%	2.0000%	11.1250%
^{(1) (3)} Maximum Mortgage Rate	14.0247%	10.7000%	18.7500%
^{(1) (3)} Minimum Mortgage Rate	7.1724%	2.7500%	12.6400%
^{(1) (3)} Term to Next Rate Adjustment Rate (months)	23	3	59
⁽¹⁾ Original Term to Stated Maturity (months)	355	60	360
⁽¹⁾ Age (months)	2	0	42
⁽¹⁾ Remaining Term to Stated Maturity (months)	352	56	360
^{(1) (2)} Credit Score	622	486	806

⁽¹⁾ Weighted Average reflected in Total.⁽²⁾ 100.00% of Mortgage Loans have Credit Scores.⁽³⁾ Adjustable Rate Loans Only

	<u>Range</u>	<u>Percent of Cut-off Date Principal Balance</u>
Product Type	FIXED RATE BALLOON	0.94%
	FIXED RATE	19.34%
	FIXED RATE INTEREST ONLY	0.92%
	LIBOR 1/6 ARM	0.78%
	LIBOR 2/6 ARM	54.32%
	LIBOR 2/6 ARM INTEREST ONLY	12.33%
	LIBOR 3/6 ARM	7.68%
	LIBOR 3/6 ARM INTEREST ONLY	1.62%
	LIBOR 5/1 ARM	0.03%
	LIBOR 5/1 ARM INTEREST ONLY	0.09%
	LIBOR 5/6 ARM	0.91%
	LIBOR 5/6 ARM INTEREST ONLY	0.07%
	LIBOR 6 MTH ARM	0.93%
	LIBOR 6 MTH ARM INTEREST ONLY	0.04%
Lien	First/Second	97.17% / 2.83%
Property Type	Two- to four- family units	7.93%
	Condo Low-Rise (less than 5 stories)	5.20%
	Planned Unit Developments (attached)	10.12%
	Single-family detached	76.62%
	Townhouse	0.13%
Geographic Distribution	California	33.61%
	Florida	7.72%
	Illinois	7.41%
	Georgia	5.98%
Number of States (including DC)		48
Documentation Type	Full/Alternative	57.35%
	Limited	2.95%
	No Income/No Asset	0.33%
	No Ratio	0.86%
	Stated Income	36.07%
	Stated/Stated	2.28%
	Streamline	0.18%
Loans with Prepayment Penalties		79.85%
Loans with Interest Only Period		15.08%

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Credit Score Distribution of Total Mortgage Loans

Range of Credit Scores	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Combined Loan-to-Value Ratio
480 - 499	2	454,559	0.06	227,280	74.17
500 - 519	126	17,828,077	2.39	141,493	71.71
520 - 539	260	44,320,369	5.93	170,463	75.68
540 - 559	339	54,049,137	7.23	159,437	78.41
560 - 579	513	75,644,013	10.12	147,454	79.81
580 - 599	683	89,544,491	11.98	131,105	83.29
600 - 619	671	98,342,768	13.16	146,562	83.71
620 - 639	631	98,011,196	13.11	155,327	83.97
640 - 659	482	77,599,579	10.38	160,995	84.28
660 - 679	441	69,837,005	9.34	158,361	84.93
680 - 699	241	40,020,918	5.35	166,062	84.89
700 - 719	171	32,677,903	4.37	191,099	83.98
720 - 739	104	19,664,190	2.63	189,079	84.6
740 - 759	58	12,255,525	1.64	211,302	81.47
760 - 779	50	10,103,565	1.35	202,071	81.7
780 - 799	34	6,111,262	0.82	179,743	80.26
800 - 819	7	970,105	0.13	138,586	74.78
TOTAL:	4,813	747,434,661	100.00	155,295	82.32

Debt-to-Income Ratios of Total Mortgage Loans

Range of Debt-to-Income Ratios (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
0.00% - 4.99%	39	9,153,078	1.22	234,694	702	82.71
5.00% - 9.99%	9	1,226,810	0.16	136,312	644	82.00
10.00% - 14.99%	25	3,342,490	0.45	133,700	619	77.74
15.00% - 19.99%	77	10,109,912	1.35	131,298	638	80.47
20.00% - 24.99%	156	22,296,116	2.98	142,924	610	80.00
25.00% - 29.99%	292	41,365,963	5.53	141,664	623	78.60
30.00% - 34.99%	600	88,470,430	11.84	147,451	623	81.46
35.00% - 39.99%	769	118,351,104	15.83	153,903	624	82.22
40.00% - 44.99%	1,118	174,729,710	23.38	156,288	624	83.07
45.00% - 49.99%	1,375	218,980,692	29.30	159,259	620	83.73
50.00% - 54.99%	349	58,401,126	7.81	167,338	601	80.22
55.00% - 59.99%	4	1,007,230	0.13	251,808	615	86.01
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

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Original Mortgage Loan Principal Balances of Total Mortgage Loans

Range of Original Mortgage Loan Principal Balances (\$)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
\$1 - \$100,000	1,684	101,202,084	13.54	60,096	616	85.44
\$100,001 - \$200,000	1,871	269,582,225	36.07	144,085	614	82.53
\$200,001 - \$300,000	771	188,081,714	25.16	243,945	620	80.49
\$300,001 - \$400,000	331	113,524,673	15.19	342,975	631	82.34
\$400,001 - \$500,000	124	56,178,371	7.52	453,051	643	83.00
\$500,001 - \$600,000	26	14,660,244	1.96	563,856	656	78.61
\$600,001 - \$700,000	4	2,556,750	0.34	639,188	647	78.86
\$700,001 - \$800,000	1	719,100	0.10	719,100	630	90.00
\$800,000+	1	929,500	0.12	929,500	708	65.00
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

Net Mortgage Rates of Total Mortgage Loans

Range of Net Mortgage Rates (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
4.0000% - 4.4999%	6	1,606,802	0.21	267,800	664	81.48
4.5000% - 4.9999%	65	16,298,337	2.18	250,744	664	77.83
5.0000% - 5.4999%	281	66,577,976	8.91	236,932	661	76.26
5.5000% - 5.9999%	422	90,965,969	12.17	215,559	646	79.38
6.0000% - 6.4999%	718	143,813,551	19.24	200,297	635	80.96
6.5000% - 6.9999%	576	101,657,047	13.60	176,488	616	81.62
7.0000% - 7.4999%	814	132,744,695	17.76	163,077	612	83.89
7.5000% - 7.9999%	448	60,725,281	8.12	135,548	598	85.67
8.0000% - 8.4999%	513	69,602,559	9.31	135,678	585	85.94
8.5000% - 8.9999%	209	18,665,104	2.50	89,307	596	87.50
9.0000% - 9.4999%	229	21,419,930	2.87	93,537	590	84.90
9.5000% - 9.9999%	103	6,753,133	0.90	65,564	582	84.29
10.0000% - 10.4999%	161	8,621,475	1.15	53,550	607	92.63
10.5000% - 10.9999%	49	2,728,198	0.37	55,678	587	86.12
11.0000% - 11.4999%	130	3,249,172	0.43	24,994	608	97.04
11.5000% - 11.9999%	24	569,242	0.08	23,718	624	99.23
12.0000% - 12.4999%	28	820,800	0.11	29,314	620	98.09
12.5000% - 12.9999%	5	162,467	0.02	32,493	644	97.44
13.0000% - 13.4999%	32	452,922	0.06	14,154	589	99.95
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

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Mortgage Rates of Total Mortgage Loans

Range of Mortgage Rates (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
4.5000% - 4.9999%	6	1,606,802	0.21	267,800	664	81.48
5.0000% - 5.4999%	62	15,402,115	2.06	248,421	664	77.06
5.5000% - 5.9999%	281	66,831,726	8.94	237,835	661	76.30
6.0000% - 6.4999%	416	90,296,069	12.08	217,058	645	79.28
6.5000% - 6.9999%	719	143,802,600	19.24	200,004	635	80.94
7.0000% - 7.4999%	577	101,654,648	13.60	176,178	616	81.60
7.5000% - 7.9999%	816	132,784,645	17.77	162,726	612	83.89
8.0000% - 8.4999%	451	61,558,255	8.24	136,493	598	85.80
8.5000% - 8.9999%	515	70,055,357	9.37	136,030	586	86.01
9.0000% - 9.4999%	209	18,665,104	2.50	89,307	596	87.50
9.5000% - 9.9999%	229	21,419,930	2.87	93,537	590	84.90
10.0000% - 10.4999%	103	6,753,133	0.90	65,564	582	84.29
10.5000% - 10.9999%	161	8,621,475	1.15	53,550	607	92.63
11.0000% - 11.4999%	49	2,728,198	0.37	55,678	587	86.12
11.5000% - 11.9999%	130	3,249,172	0.43	24,994	608	97.04
12.0000% - 12.4999%	24	569,242	0.08	23,718	624	99.23
12.5000% - 12.9999%	28	820,800	0.11	29,314	620	98.09
13.0000% - 13.4999%	5	162,467	0.02	32,493	644	97.44
13.5000% - 13.9999%	32	452,922	0.06	14,154	589	99.95
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

Original Combined Loan-to-Value Ratios of Total Mortgage Loans

Range of Original Combined Loan-to-Value Ratios (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score
10.01% - 15.00%	1	27,540	0.00	27,540	603
15.01% - 20.00%	5	426,924	0.06	85,385	685
20.01% - 25.00%	4	359,710	0.05	89,928	656
25.01% - 30.00%	3	339,664	0.05	113,221	622
30.01% - 35.00%	4	644,399	0.09	161,100	627
35.01% - 40.00%	15	1,865,521	0.25	124,368	628
40.01% - 45.00%	15	2,392,403	0.32	159,494	623
45.01% - 50.00%	39	6,067,065	0.81	155,566	613
50.01% - 55.00%	51	9,191,464	1.23	180,225	613
55.01% - 60.00%	105	18,980,016	2.54	180,762	600
60.01% - 65.00%	138	24,360,925	3.26	176,528	604
65.01% - 70.00%	225	40,511,736	5.42	180,052	589
70.01% - 75.00%	300	52,810,458	7.07	176,035	591
75.01% - 80.00%	1,245	217,721,787	29.13	174,877	629
80.01% - 85.00%	506	94,177,395	12.60	186,121	607
85.01% - 90.00%	866	148,568,392	19.88	171,557	621
90.01% - 95.00%	394	64,152,882	8.58	162,825	648
95.01% - 100.00%	897	64,836,379	8.67	72,281	650
TOTAL:	4,813	747,434,661	100.00	155,295	622

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Geographic Distribution of Mortgaged Properties of Total Mortgage Loans

State or Territory	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
California	1,092	251,178,566	33.61	230,017	627	78.42
Florida	455	57,712,423	7.72	126,840	616	83.36
Illinois	331	55,417,974	7.41	167,426	627	84.73
Georgia	329	44,693,616	5.98	135,847	622	87.34
New York	140	36,751,791	4.92	262,513	642	79.89
Texas	374	34,180,789	4.57	91,392	614	86.34
Minnesota	149	24,782,331	3.32	166,324	614	85.89
Virginia	159	23,007,398	3.08	144,701	614	83.27
Michigan	210	22,651,868	3.03	107,866	623	85.57
Other ⁽¹⁾	1,574	197,057,905	26.36	125,196	614	83.98
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

⁽¹⁾ Other includes states and the District of Columbia with fewer than 3% concentrations individually.

Mortgage Loan Purpose of Total Mortgage Loans

Loan Purpose	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Equity Refinance	2,155	390,151,631	52.20	181,045	607	78.57
Purchase	2,252	291,346,827	38.98	129,372	643	87.21
Rate/Term Refinance	406	65,936,203	8.82	162,404	615	82.86
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

Mortgage Loan Documentation Type of Total Mortgage Loans

Documentation Type	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Full/Alternative	3,166	428,621,767	57.35	135,383	612	83.06
Limited	89	22,032,183	2.95	247,553	609	80.04
No Income/No Asset	12	2,429,781	0.33	202,482	715	83.73
No Ratio	25	6,418,886	0.86	256,755	701	82.09
Stated Income	1,431	269,566,459	36.07	188,376	636	81.47
Stated/Stated	78	17,054,166	2.28	218,643	613	79.48
Streamline	12	1,311,420	0.18	109,285	626	85.45
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

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Occupancy Types of Total Mortgage Loans

Occupancy	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Investor	371	49,619,667	6.64	133,746	651	81.33
Primary Residence	4,402	690,667,096	92.41	156,898	619	82.37
Second/Vacation	40	7,147,897	0.96	178,697	673	83.48
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

Mortgaged Property Types of Total Mortgage Loans

Property Type	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Two- to four- family units	273	59,286,276	7.93	217,166	642	79.75
Condo Low-Rise (less than 5 stories)	266	38,883,372	5.20	146,178	631	83.34
Planned Unit Developments (attached)	469	75,617,368	10.12	161,231	624	84.15
Single-family detached	3,800	572,662,876	76.62	150,701	619	82.27
Townhouse	5	984,769	0.13	196,954	643	82.83
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

Prepayment Penalty Terms of Total Mortgage Loans

Prepayment Penalty Term	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
None	1,230	150,644,269	20.15	122,475	626	85.03
12 Months	252	58,121,789	7.78	230,642	632	81.14
24 Months	2,229	365,141,547	48.85	163,814	611	82.76
30 Months	1	325,687	0.04	325,687	655	90.00
36 Months	1,083	170,297,589	22.78	157,246	636	79.40
60 Months	18	2,903,780	0.39	161,321	651	79.95
TOTAL:	4,813	747,434,661	100.00	155,295	622	82.32

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DESCRIPTION OF THE COLLATERAL**GROUP I MORTGAGE LOANS**

Summary	Total	Minimum	Maximum
Aggregate Outstanding Principal Balance	\$267,441,551		
Number of Loans	1,695		
Average Current Loan Balance	\$157,783	\$9,988	\$929,500
⁽¹⁾ Original Combined Loan-to-Value Ratio	83.79%	17.07%	100.00%
⁽¹⁾ Mortgage Rate	7.5684%	4.8800%	13.6900%
⁽¹⁾ Net Mortgage Rate	7.1235%	4.3800%	13.1900%
⁽¹⁾ ⁽³⁾ Note Margin	6.6830%	2.7500%	10.6350%
⁽¹⁾ ⁽³⁾ Maximum Mortgage Rate	14.0185%	11.0000%	18.0100%
⁽¹⁾ ⁽³⁾ Minimum Mortgage Rate	7.3243%	2.7500%	12.6400%
⁽¹⁾ ⁽³⁾ Term to Next Rate Adjustment Rate (months)	23	1	59
⁽¹⁾ Original Term to Stated Maturity (months)	353	180	360
⁽¹⁾ Age (months)	2	0	42
⁽¹⁾ Remaining Term to Stated Maturity (months)	350	172	360
⁽¹⁾ ⁽²⁾ Credit Score	625	497	800

⁽¹⁾ Weighted Average reflected in Total.⁽²⁾ 100.00% of Mortgage Loans have Credit Scores.⁽³⁾ Adjustable Rate Loans Only

	Range	Percent of Cut-off Date Principal Balance
Product Type	FIXED RATE BALLOON	2.11%
	FIXED RATE	21.53%
	FIXED RATE INTEREST ONLY	1.07%
	LIBOR 1/6 ARM	0.43%
	LIBOR 2/6 ARM	50.87%
	LIBOR 2/6 ARM INTEREST ONLY	13.21%
	LIBOR 3/6 ARM	7.17%
	LIBOR 3/6 ARM INTEREST ONLY	1.80%
	LIBOR 5/6 ARM	0.28%
	LIBOR 5/6 ARM INTEREST ONLY	0.07%
Lien	LIBOR 6 MTH ARM	1.46%
	First	94.82%
	Second	5.18%
Property Type	Two- to four- family units	3.87%
	Condo Low-Rise (less than 5 stories)	3.91%
	Planned Unit Developments (attached)	12.36%
	Single-family detached	79.69%
	Townhouse	0.18%
Geographic Distribution	California	36.75%
	Texas	8.32%
	Georgia	7.45%
	Florida	5.81%
	Illinois	5.57%
Number of States (including DC)		42
Documentation Type	Full/Alternative	57.16%
	Limited	3.45%
	No Income/No Asset	0.53%
	No Ratio	1.06%
	Stated Income	36.46%
	Stated/Stated	2.89%
	Streamline	0.46%
Loans with Prepayment Penalties		79.55%
Loans with Interest Only Period		16.15%

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Credit Score Distribution of Group I Mortgage Loans

Range of Credit Scores	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Combined Loan-to-Value Ratio
480 - 499	1	346,667	0.13	346,667	73.91
500 - 519	31	4,474,286	1.67	144,332	75.03
520 - 539	54	11,679,121	4.37	216,280	79.58
540 - 559	90	16,697,990	6.24	185,533	80.69
560 - 579	210	28,486,399	10.65	135,650	81.53
580 - 599	321	34,575,581	12.93	107,712	86.42
600 - 619	261	35,530,742	13.29	136,133	86.20
620 - 639	221	35,626,535	13.32	161,206	84.18
640 - 659	168	27,751,808	10.38	165,189	84.45
660 - 679	142	26,645,572	9.96	187,645	84.58
680 - 699	67	11,815,352	4.42	176,349	85.45
700 - 719	49	12,338,222	4.61	251,800	83.54
720 - 739	35	8,312,218	3.11	237,492	84.72
740 - 759	21	6,828,087	2.55	325,147	79.31
760 - 779	16	3,961,711	1.48	247,607	82.37
780 - 799	7	2,011,505	0.75	287,358	75.50
800 - 820	1	359,755	0.13	359,755	95.00
TOTAL:	1,695	267,441,551	100.00	157,783	83.78

Debt-to-Income Ratios of Group I Mortgage Loans

Range of Debt-to-Income Ratios (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
0.00% - 4.99%	14	4,387,479	1.64	313,391	693	81.02
5.00% - 9.99%	1	474,665	0.18	474,665	645	86.36
10.00% - 14.99%	10	1,725,949	0.65	172,595	627	79.24
15.00% - 19.99%	25	4,048,440	1.51	161,938	634	81.55
20.00% - 24.99%	52	8,934,489	3.34	171,817	616	82.40
25.00% - 29.99%	91	13,190,544	4.93	144,951	620	80.26
30.00% - 34.99%	213	30,755,945	11.50	144,394	626	82.50
35.00% - 39.99%	266	41,074,603	15.36	154,416	626	82.99
40.00% - 44.99%	408	62,284,670	23.29	152,659	630	84.28
45.00% - 49.99%	518	81,808,634	30.59	157,932	622	85.18
50.00% - 54.99%	95	18,150,132	6.79	191,054	613	84.58
55.00% - 59.99%	2	606,000	0.23	303,000	575	81.16
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

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Range of Original Mortgage Loan Principal Balances (\$)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
\$1 - \$100,000	762	41,792,560	15.63	54,846	616	88.42
\$100,001 - \$200,000	513	70,178,181	26.24	136,800	607	85.15
\$200,001 - \$300,000	113	27,384,775	10.24	242,343	626	81.99
\$300,001 - \$400,000	170	61,486,020	22.99	361,682	632	81.96
\$400,001 - \$500,000	106	48,302,421	18.06	455,683	640	83.17
\$500,001 - \$600,000	25	14,092,244	5.27	563,690	656	78.55
\$600,001 - \$700,000	4	2,556,750	0.96	639,188	647	78.86
\$700,001 - \$800,000	1	719,100	0.27	719,100	630	90.00
\$800,000+	1	929,500	0.35	929,500	708	65.00
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

Range of Net Mortgage Rates (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
4.0000% - 4.4999%	2	715,450	0.27	357,725	660	82.60
4.5000% - 4.9999%	23	7,137,353	2.67	310,320	666	78.74
5.0000% - 5.4999%	80	24,842,577	9.29	310,532	676	76.13
5.5000% - 5.9999%	117	32,851,684	12.28	280,784	650	80.71
6.0000% - 6.4999%	174	44,908,386	16.79	258,094	641	81.07
6.5000% - 6.9999%	138	29,143,478	10.90	211,185	613	82.26
7.0000% - 7.4999%	213	40,082,419	14.99	188,180	616	85.10
7.5000% - 7.9999%	143	18,903,804	7.07	132,194	604	87.03
8.0000% - 8.4999%	219	30,909,575	11.56	141,140	595	88.70
8.5000% - 8.9999%	123	9,975,275	3.73	81,100	602	88.96
9.0000% - 9.4999%	146	14,261,776	5.33	97,683	595	86.29
9.5000% - 9.9999%	67	4,430,596	1.66	66,128	588	87.41
10.0000% - 10.4999%	96	5,158,952	1.93	53,739	608	97.39
10.5000% - 10.9999%	9	710,311	0.27	78,923	584	88.51
11.0000% - 11.4999%	84	2,072,869	0.78	24,677	603	97.80
11.5000% - 11.9999%	9	235,897	0.09	26,211	627	99.98
12.0000% - 12.4999%	15	485,759	0.18	32,384	624	100.00
12.5000% - 12.9999%	5	162,467	0.06	32,493	644	97.44
13.0000% - 13.4999%	32	452,922	0.17	14,154	589	99.95
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

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Mortgage Rates of Group I Loans

Range of Mortgage Rates (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
4.5000% - 4.9999%	2	715,450	0.27	357,725	660	82.60
5.0000% - 5.4999%	22	6,755,353	2.53	307,062	666	78.11
5.5000% - 5.9999%	81	25,224,577	9.43	311,415	676	76.34
6.0000% - 6.4999%	117	32,851,684	12.28	280,784	650	80.71
6.5000% - 6.9999%	173	44,442,886	16.62	256,895	640	80.92
7.0000% - 7.4999%	138	29,143,478	10.90	211,185	613	82.26
7.5000% - 7.9999%	213	40,082,419	14.99	188,180	616	85.10
8.0000% - 8.4999%	144	19,369,304	7.24	134,509	606	87.22
8.5000% - 8.9999%	219	30,909,575	11.56	141,140	595	88.70
9.0000% - 9.4999%	123	9,975,275	3.73	81,100	602	88.96
9.5000% - 9.9999%	146	14,261,776	5.33	97,683	595	86.29
10.0000% - 10.4999%	67	4,430,596	1.66	66,128	588	87.41
10.5000% - 10.9999%	96	5,158,952	1.93	53,739	608	97.39
11.0000% - 11.4999%	9	710,311	0.27	78,923	584	88.51
11.5000% - 11.9999%	84	2,072,869	0.78	24,677	603	97.80
12.0000% - 12.4999%	9	235,897	0.09	26,211	627	99.98
12.5000% - 12.9999%	15	485,759	0.18	32,384	624	100.00
13.0000% - 13.4999%	5	162,467	0.06	32,493	644	97.44
13.5000% - 13.9999%	32	452,922	0.17	14,154	589	99.95
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

Original Combined Loan-to-Value Ratios of Group I Loans

Range of Original Combined Loan-to-Value Ratios (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score
15.01% - 20.00%	3	280,233	0.10	93,411	712
25.01% - 30.00%	1	80,000	0.03	80,000	595
30.01% - 35.00%	2	369,432	0.14	184,716	660
35.01% - 40.00%	2	313,572	0.12	156,786	657
40.01% - 45.00%	1	389,184	0.15	389,184	722
45.01% - 50.00%	7	1,108,958	0.41	158,423	634
50.01% - 55.00%	9	2,310,253	0.86	256,695	653
55.01% - 60.00%	22	5,572,042	2.08	253,275	635
60.01% - 65.00%	20	5,095,685	1.91	254,784	614
65.01% - 70.00%	41	9,314,154	3.48	227,174	606
70.01% - 75.00%	74	15,666,418	5.86	211,708	595
75.01% - 80.00%	436	82,539,095	30.86	189,310	630
80.01% - 85.00%	162	34,733,036	12.99	214,401	612
85.01% - 90.00%	322	59,536,550	22.26	184,896	619
90.01% - 95.00%	117	22,531,320	8.42	192,575	651
95.01% - 100.00%	476	27,601,620	10.32	57,987	639
TOTAL:	1,695	267,441,551	100.00	157,783	625

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Geographic Distribution of Mortgaged Properties of Group I Loans

State or Territory	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
California	348	98,271,907	36.75	282,391	638	81.07
Texas	254	22,245,390	8.32	87,580	607	86.42
Georgia	147	19,927,772	7.45	135,563	617	85.95
Florida	111	15,543,588	5.81	140,032	616	83.91
Illinois	83	14,890,759	5.57	179,407	624	86.59
New York	28	9,326,376	3.49	333,085	647	82.37
Minnesota	49	8,978,122	3.36	183,227	614	83.47
Michigan	71	8,510,343	3.18	119,864	628	88.19
Other ⁽¹⁾	604	69,747,295	26.08	115,476	616	85.19
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

⁽¹⁾ Other includes states and the District of Columbia with fewer than 3% concentrations individually.

Mortgage Loan Purpose of Group I Loans

Loan Purpose	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Equity Refinance	554	123,354,321	46.12	222,661	612	80.20
Purchase	1,040	125,005,676	46.74	120,198	640	87.32
Rate/Term Refinance	101	19,081,554	7.13	188,926	616	83.73
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

Mortgage Loan Documentation Type of Group I Loans

Documentation Type	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Full/Alternative	1,208	152,866,786	57.16	126,545	615	84.04
Limited	28	9,217,624	3.45	329,201	632	82.78
No Income/No Asset	5	1,404,588	0.53	280,918	720	80.12
No Ratio	8	2,830,491	1.06	353,811	682	81.52
Stated Income	409	92,156,449	34.46	225,321	641	84.24
Stated/Stated	26	7,740,193	2.89	297,700	606	75.51
Streamline	11	1,225,420	0.46	111,402	626	85.96
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

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Occupancy Types of Group I Loans

Occupancy	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Investor	93	12,126,943	4.53	130,397	649	82.30
Primary Residence	1,589	252,264,240	94.32	158,757	623	83.83
Second/Vacation	13	3,050,367	1.14	234,644	692	85.20
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

Mortgaged Property Types of Group I Loans

Property Type	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Two- to four- family units	46	10,345,438	3.87	224,901	670	83.93
Condo Low-Rise (less than 5 stories)	66	10,450,082	3.91	158,335	644	83.41
Planned Unit Developments (attached)	207	33,043,532	12.36	159,631	624	83.61
Single-family detached	1,373	213,116,130	79.69	155,219	622	83.82
Townhouse	3	486,369	0.18	162,123	614	82.02
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

Prepayment Penalty Terms of Group I Loans

Prepayment Penalty Term	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
None	543	54,720,813	20.46	100,775	628	86.96
12 Months	71	20,677,737	7.73	291,236	639	82.35
24 Months	700	126,815,842	47.42	181,165	614	84.27
36 Months	363	62,323,379	23.30	171,690	641	80.65
60 Months	18	2,903,780	1.09	161,321	651	79.95
TOTAL:	1,695	267,441,551	100.00	157,783	625	83.78

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DESCRIPTION OF THE COLLATERAL**GROUP II MORTGAGE LOANS**

Summary	Total	Minimum	Maximum
Aggregate Outstanding Principal Balance	\$205,458,041		
Number of Loans	1,152		
Average Current Loan Balance	\$178,349	\$24,912	\$475,609
⁽¹⁾ Original Combined Loan-to-Value Ratio	79.35%	15.00%	100.00%
⁽¹⁾ Mortgage Rate	7.1918%	4.9900%	12.7500%
⁽¹⁾ Net Mortgage Rate	6.7376%	4.4900%	12.2500%
⁽¹⁾ ⁽³⁾ Note Margin	6.2519%	4.9500%	6.9900%
⁽¹⁾ ⁽³⁾ Maximum Mortgage Rate	13.5781%	11.9900%	18.3400%
⁽¹⁾ ⁽³⁾ Minimum Mortgage Rate	7.1724%	4.9900%	11.3400%
⁽¹⁾ ⁽³⁾ Term to Next Rate Adjustment Rate (months)	22	4	59
⁽¹⁾ Original Term to Stated Maturity (months)	356	120	360
⁽¹⁾ Age (months)	2	1	5
⁽¹⁾ Remaining Term to Stated Maturity (months)	354	119	359
⁽¹⁾ ⁽²⁾ Credit Score	619	501	806

⁽¹⁾ Weighted Average reflected in Total.⁽²⁾ 100.00% of Mortgage Loans have Credit Scores.⁽³⁾ Adjustable Rate Loans Only

	Range	Percent of Cut-off Date Principal Balance
Product Type	FIXED	25.84%
	FIXED INTEREST ONLY	1.70%
	LIBOR 1/6 ARM	2.24%
	LIBOR 2/6 ARM	60.74%
	LIBOR 2/6 ARM INTEREST ONLY	5.19%
	LIBOR 3/6 ARM	1.55%
	LIBOR 3/6 ARM INTEREST ONLY	0.48%
	LIBOR 5/6 ARM	1.23%
	LIBOR 6 MTH ARM	1.02%
Lien	First	99.04%
	Second	0.96%
Property Type	Two- to four- family units	12.40%
	Condo Low-Rise (less than 5 stories)	6.85%
	Planned Unit Developments (attached)	8.38%
	Single-family detached	72.37%
Geographic Distribution	California	48.5%
	Illinois	9.61%
Number of States (including DC)		42
Documentation Type	Full/Alternative	51.48%
	Limited	5.49%
	Stated Income	43.03%
Loans with Prepayment Penalties		75.48%
Loans with Interest Only Period		7.38%

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Credit Score Distribution of Group II Mortgage Loans

Range of Credit Scores	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Combined Loan-to-Value Ratio
500 - 519	27	4,020,225	1.96	148,897	72.95
520 - 539	102	18,541,220	9.02	181,777	74.13
540 - 559	101	16,866,280	8.21	166,993	76.20
560 - 579	116	20,311,643	9.89	175,100	75.67
580 - 599	108	19,552,064	9.52	181,038	76.88
600 - 619	165	29,081,593	14.15	176,252	79.42
620 - 639	140	25,253,592	12.29	180,383	82.83
640 - 659	117	21,159,077	10.30	180,847	81.87
660 - 679	104	18,402,365	8.96	176,946	83.27
680 - 699	64	11,841,184	5.76	185,019	82.15
700 - 719	37	6,970,977	3.39	188,405	81.41
720 - 739	31	6,324,024	3.08	204,001	82.89
740 - 759	14	2,104,991	1.02	150,357	85.78
760 - 779	16	3,407,834	1.66	212,990	78.93
780 - 799	7	1,296,472	0.63	185,210	88.18
800 - 819	3	324,500	0.16	108,167	42.99
TOTAL:	1,152	205,458,041	100.00	178,349	79.34

Debt-to-Income Ratios of Group II Mortgage Loans

Range of Debt-to-Income Ratios (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
5.00% - 9.99%	3	260,433	0.13	86,811	627	60.35
10.00% - 14.99%	6	766,200	0.37	127,700	622	75.72
15.00% - 19.99%	13	1,689,155	0.82	129,935	651	72.41
20.00% - 24.99%	40	5,594,640	2.72	139,866	609	77.42
25.00% - 29.99%	75	13,209,155	6.43	176,122	629	75.18
30.00% - 34.99%	140	24,783,482	12.06	177,025	628	79.50
35.00% - 39.99%	193	34,563,255	16.82	179,084	625	80.12
40.00% - 44.99%	253	45,312,252	22.05	179,100	612	80.77
45.00% - 49.99%	331	60,970,845	29.68	184,202	622	80.47
50.00% - 54.99%	98	18,308,623	8.91	186,823	590	75.04
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

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Original Mortgage Loan Principal Balances of Group II Mortgage Loans

Range of Original Mortgage Loan Principal Balances (\$)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
\$1 - \$100,000	202	13,726,801	6.68	67,954	613	81.42
\$100,001 - \$200,000	523	79,426,661	38.66	151,867	615	78.77
\$200,001 - \$300,000	339	82,603,233	40.20	243,667	617	78.59
\$300,001 - \$400,000	77	24,954,451	12.15	324,084	630	82.37
\$400,001 - \$500,000	11	4,746,895	2.31	431,536	669	80.15
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

Net Mortgage Rates of Group II Mortgage Loans

Range of Net Mortgage Rates (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
4.0000% - 4.4999%	1	371,552	0.18	371,552	671	74.40
4.5000% - 4.9999%	21	4,262,735	2.07	202,987	669	75.47
5.0000% - 5.4999%	104	22,504,332	10.95	216,388	653	73.62
5.5000% - 5.9999%	163	33,143,357	16.13	203,333	636	76.10
6.0000% - 6.4999%	231	46,015,202	22.40	199,200	634	79.55
6.5000% - 6.9999%	143	26,236,630	12.77	183,473	615	80.41
7.0000% - 7.4999%	180	30,215,987	14.71	167,867	606	82.27
7.5000% - 7.9999%	107	17,055,129	8.30	159,394	589	84.34
8.0000% - 8.4999%	105	16,435,356	8.00	156,527	567	81.61
8.5000% - 8.9999%	29	3,444,237	1.68	118,767	561	81.08
9.0000% - 9.4999%	21	2,134,052	1.04	101,622	561	77.08
9.5000% - 9.9999%	11	1,187,912	0.58	107,992	551	74.17
10.0000% - 10.4999%	22	1,349,831	0.66	61,356	616	86.19
10.5000% - 10.9999%	9	936,128	0.46	104,014	559	77.96
11.0000% - 11.4999%	1	30,000	0.01	30,000	604	95.00
11.5000% - 11.9999%	2	74,200	0.04	37,100	632	100.00
12.0000% - 12.4999%	2	61,400	0.03	30,700	603	100.00
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

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Mortgage Rates of Group II Mortgage Loans

Range of Mortgage Rates (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
4.5000% - 4.9999%	1	371,552	0.18	371,552	671	74.40
5.0000% - 5.4999%	21	4,262,735	2.07	202,987	669	75.47
5.5000% - 5.9999%	104	22,504,332	10.95	216,388	653	73.62
6.0000% - 6.4999%	163	33,143,357	16.13	203,333	636	76.10
6.5000% - 6.9999%	231	46,015,202	22.40	199,200	634	79.55
7.0000% - 7.4999%	143	26,236,630	12.77	183,473	615	80.41
7.5000% - 7.9999%	180	30,215,987	14.71	167,867	606	82.27
8.0000% - 8.4999%	107	17,055,129	8.30	159,394	589	84.34
8.5000% - 8.9999%	105	16,435,356	8.00	156,527	567	81.61
9.0000% - 9.4999%	29	3,444,237	1.68	118,767	561	81.08
9.5000% - 9.9999%	21	2,134,052	1.04	101,622	561	77.08
10.0000% - 10.4999%	11	1,187,912	0.58	107,992	551	74.17
10.5000% - 10.9999%	22	1,349,831	0.66	61,356	616	86.19
11.0000% - 11.4999%	9	936,128	0.46	104,014	559	77.96
11.5000% - 11.9999%	1	30,000	0.01	30,000	604	95.00
12.0000% - 12.4999%	2	74,200	0.04	37,100	632	100.00
12.5000% - 12.9999%	2	61,400	0.03	30,700	603	100.00
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

Original Combined Loan-to-Value Ratios of Group II Mortgage Loans

Range of Original Combined Loan-to-Value Ratios (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score
10.01% - 15.00%	1	27,540	0.01	27,540	603
25.01% - 25.00%	1	95,000	0.05	95,000	806
30.01% - 35.00%	1	225,000	0.11	225,000	579
35.01% - 40.00%	9	1,133,374	0.55	125,930	636
40.01% - 45.00%	6	1,042,321	0.51	173,720	644
45.01% - 50.00%	20	3,568,312	1.74	178,416	600
50.01% - 55.00%	29	5,178,464	2.52	178,568	607
55.01% - 60.00%	50	8,479,474	4.13	169,589	596
60.01% - 65.00%	67	11,952,093	5.82	178,389	613
65.01% - 70.00%	87	16,510,546	8.04	189,776	595
70.01% - 75.00%	109	21,254,509	10.34	194,996	604
75.01% - 80.00%	220	42,333,367	20.60	192,424	614
80.01% - 85.00%	148	28,574,467	13.91	193,071	610
85.01% - 90.00%	207	37,618,812	18.31	181,733	624
90.01% - 95.00%	106	18,641,650	9.07	175,865	661
95.01% - 100.00%	91	8,823,113	4.29	96,957	671
TOTAL:	1,152	205,458,041	100.00	178,349	619

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Geographic Distribution of Mortgaged Properties of Group II Mortgage Loans

State or Territory	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
California	491	99,644,610	48.50	202,942	619	75.45
Illinois	114	19,741,206	9.61	173,168	632	84.00
New York	46	12,073,982	5.88	262,478	639	75.78
Florida	82	11,934,598	5.81	145,544	612	83.83
Nevada	47	8,661,051	4.22	184,278	606	80.73
Other ⁽¹⁾	372	53,402,594	25.99	143,555	611	84.45
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

⁽¹⁾ Other includes states and the District of Columbia with fewer than 3% concentrations individually.

Mortgage Loan Purpose of Group II Mortgage Loans

Loan Purpose	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Equity Refinance	722	134,526,163	65.48	186,324	609	76.22
Purchase	265	42,648,130	20.76	160,936	651	87.12
Rate/Term Refinance	165	28,283,748	13.77	171,417	618	82.46
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

Mortgage Loan Documentation Type of Group II Mortgage Loans

Documentation Type	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Full/Alternative	644	105,761,117	51.48	164,225	610	80.03
Limited	53	11,286,917	5.49	212,961	593	77.79
Stated Income	455	88,410,007	43.03	194,308	632	78.72
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

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Occupancy Types of Group II Mortgage Loans

Occupancy	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Investor	70	11,720,973	5.70	167,442	651	77.99
Primary Residence	1,080	193,452,038	94.16	179,122	616	79.44
Second/Vacation	2	285,030	0.14	142,515	701	68.35
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

Mortgaged Property Types of Group II Mortgage Loans

Property Type	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Two- to four- family units	106	25,476,928	12.40	240,348	635	76.90
Condo Low-Rise (less than 5 stories)	86	14,071,730	6.85	163,625	627	82.60
Planned Unit Developments (attached)	92	17,211,159	8.38	187,078	624	82.88
Single-family detached	868	148,698,225	72.37	171,311	614	79.05
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

Prepayment Penalty Terms of Group II Mortgage Loans

Prepayment Penalty Term	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
None	310	50,377,897	24.52	162,509	627	83.76
12 Months	64	14,529,736	7.07	227,027	618	78.10
24 Months	502	92,026,576	44.79	183,320	605	80.01
36 Months	276	48,523,832	23.62	175,811	636	73.86
TOTAL:	1,152	205,458,041	100.00	178,349	619	79.34

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DESCRIPTION OF THE COLLATERAL

GROUP III MORTGAGE LOANS

Summary	Total	Minimum	Maximum
Aggregate Outstanding Principal Balance	\$274,535,069		
Number of Loans	1,966		
Average Current Loan Balance	\$139,641	\$2,104	\$568,000
(1) Original Combined Loan-to-Value Ratio	83.10%	17.78%	100.00%
(1) Mortgage Rate	7.4151%	4.5000%	12.8750%
(1) Net Mortgage Rate	6.7376%	4.0000%	12.3750%
(1) (3) Note Margin	6.5171%	2.2500%	10.0000%
(1) (3) Maximum Mortgage Rate	13.8994%	10.7000%	18.7500%
(1) (3) Minimum Mortgage Rate	7.1784%	4.3750%	12.0500%
(1) (3) Term to Next Rate Adjustment Rate (months)	24	3	59
(1) Original Term to Stated Maturity (months)	356	60	360
(1) Age (months)	3	0	10
(1) Remaining Term to Stated Maturity (months)	354	56	360
(1) (2) Credit Score	620	486	805

(1) Weighted Average reflected in Total.

(2) 100.00% of Mortgage Loans have Credit Scores.

(3) Adjustable Rate Loans Only

	Range	Percent of Cut-off Date Principal Balance
Product Type	BALLOON	0.50%
	FIXED	12.32%
	FIXED INTEREST ONLY	0.20%
	LIBOR 1/6 ARM	0.04%
	LIBOR 2/6 ARM	52.88%
	LIBOR 2/6 ARM INTEREST ONLY	16.82%
	LIBOR 3/6 ARM	12.76%
	LIBOR 3/6 ARM INTEREST ONLY	2.30%
	LIBOR 5/1 ARM	0.09%
	LIBOR 5/1 ARM INTEREST ONLY	0.25%
	LIBOR 5/6 ARM	1.29%
	LIBOR 5/6 ARM INTEREST ONLY	0.11%
	LIBOR 6 MTH ARM	0.34%
	LIBOR 6 MTH ARM INTEREST ONLY	0.10%
Lien	First/Second	98.05% / 1.95%
Property Type	Two- to four- family units	8.55%
	Condo Low-Rise (less than 5 stories)	5.23%
	Planned Unit Developments (attached)	9.24%
	Single-family detached	76.80%
	Townhouse	0.18%
Geographic Distribution	California	41.85%
	Illinois	7.32%
	Florida	5.81%
	Georgia	5.38%
Number of States (including DC)		45
Documentation Type	Full/Alternative	61.92%
	Limited	0.56%
	No Income/No Asset	0.37%
	No Ratio	1.31%
	Stated Income	32.42%
	Stated/Stated	3.39%
	Streamline	0.03%
Loans with Prepayment Penalties		83.41%
Loans with Interest Only Period		19.80%

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Credit Score Distribution of Group III Mortgage Loans

Range of Credit Scores	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Combined Loan-to-Value Ratio
480 - 499	1	107,892	0.04	107,892	75.00
500 - 519	68	9,333,566	3.40	137,258	69.58
520 - 539	104	14,100,027	5.14	135,577	74.49
540 - 559	148	20,484,866	7.46	138,411	78.38
560 - 579	187	26,845,971	9.78	143,561	81.10
580 - 599	254	35,416,846	12.90	139,436	83.77
600 - 619	245	33,730,432	12.29	137,675	84.79
620 - 639	270	37,131,069	13.53	137,522	84.55
640 - 659	197	28,688,694	10.45	145,628	85.89
660 - 679	195	24,789,068	9.03	127,123	86.54
680 - 699	110	16,364,382	5.96	148,767	86.46
700 - 719	85	13,368,705	4.87	157,279	85.73
720 - 739	38	5,027,948	1.83	132,314	86.54
740 - 759	23	3,322,448	1.21	144,454	83.17
760 - 779	18	2,734,021	1.00	151,890	84.17
780 - 799	20	2,803,285	1.02	140,164	80.01
800 - 819	3	285,850	0.10	95,283	85.43
TOTAL:	1,966	274,535,069	100.00	139,641	83.11

Debt-to-Income Ratios of Group III Mortgage Loans

Range of Debt-to-Income Ratios (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
0.00% - 4.99%	25	4,765,599	1.74	190,624	711	84.26
5.00% - 9.99%	5	491,712	0.18	98,342	653	89.26
10.00% - 14.99%	9	850,341	0.31	94,482	600	76.53
15.00% - 19.99%	39	4,372,316	1.59	112,111	636	82.58
20.00% - 24.99%	64	7,766,987	2.83	121,359	605	79.10
25.00% - 29.99%	126	14,966,264	5.45	118,780	621	80.15
30.00% - 34.99%	247	32,931,003	12.00	133,324	617	81.97
35.00% - 39.99%	310	42,713,247	15.56	137,785	621	83.19
40.00% - 44.99%	457	67,132,788	24.45	146,899	627	83.51
45.00% - 49.99%	526	76,201,212	27.76	144,869	616	84.78
50.00% - 54.99%	156	21,942,371	7.99	140,656	600	80.92
55.00% - 59.99%	2	401,230	0.15	200,615	675	93.34
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

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Original Mortgage Loan Principal Balances of Group III Mortgage Loans

Range of Original Mortgage Loan Principal Balances (\$)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
\$1 - \$100,000	720	45,682,723	16.64	63,448	616	83.92
\$100,001 - \$200,000	835	119,977,383	43.70	143,685	617	83.50
\$200,001 - \$300,000	319	78,093,706	28.45	244,808	622	81.98
\$300,001 - \$400,000	84	27,084,202	9.87	322,431	632	83.20
\$400,001 - \$500,000	7	3,129,055	1.14	447,008	647	84.67
\$500,001 - \$600,000	1	568,000	0.21	568,000	645	80.00
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

Net Mortgage Rates of Group III Mortgage Loans

Range of Net Mortgage Rates (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
4.0000% - 4.4999%	3	519,800	0.19	173,267	665	85.00
4.5000% - 4.9999%	21	4,898,249	1.78	233,250	657	78.56
5.0000% - 5.4999%	97	19,231,067	7.00	198,258	652	79.49
5.5000% - 5.9999%	142	24,970,927	9.10	175,852	652	82.01
6.0000% - 6.4999%	313	52,889,963	19.27	168,978	632	82.08
6.5000% - 6.9999%	295	46,276,939	16.86	156,871	618	81.90
7.0000% - 7.4999%	421	62,446,289	22.75	148,328	613	83.90
7.5000% - 7.9999%	198	24,766,348	9.02	125,083	598	85.56
8.0000% - 8.4999%	189	22,257,627	8.11	117,765	583	85.31
8.5000% - 8.9999%	57	5,245,592	1.91	92,028	606	88.95
9.0000% - 9.4999%	62	5,024,102	1.83	81,034	587	84.26
9.5000% - 9.9999%	25	1,134,626	0.41	45,385	594	82.73
10.0000% - 10.4999%	43	2,112,691	0.77	49,132	599	85.11
10.5000% - 10.9999%	31	1,081,759	0.39	34,895	614	91.61
11.0000% - 11.4999%	45	1,146,303	0.42	25,473	616	95.72
11.5000% - 11.9999%	13	259,145	0.09	19,934	619	98.32
12.0000% - 12.4999%	11	273,642	0.10	24,877	616	94.28
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

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Mortgage Rates of Group III Mortgage Loans

Range of Mortgage Rates (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
4.5000% - 4.9999%	3	519,800	0.19	173,267	665	85.00
5.0000% - 5.4999%	19	4,384,027	1.60	230,738	657	76.99
5.5000% - 5.9999%	96	19,102,817	6.96	198,988	652	79.39
6.0000% - 6.4999%	136	24,301,027	8.85	178,684	651	81.70
6.5000% - 6.9999%	315	53,344,511	19.43	169,348	633	82.16
7.0000% - 7.4999%	296	46,274,540	16.86	156,333	618	81.87
7.5000% - 7.9999%	423	62,486,239	22.76	147,722	613	83.90
8.0000% - 8.4999%	200	25,133,822	9.16	125,669	599	85.70
8.5000% - 8.9999%	191	22,710,426	8.27	118,903	586	85.54
9.0000% - 9.4999%	57	5,245,592	1.91	92,028	606	88.95
9.5000% - 9.9999%	62	5,024,102	1.83	81,034	587	84.26
10.0000% - 10.4999%	25	1,134,626	0.41	45,385	594	82.73
10.5000% - 10.9999%	43	2,112,691	0.77	49,132	599	85.11
11.0000% - 11.4999%	31	1,081,759	0.39	34,895	614	91.61
11.5000% - 11.9999%	45	1,146,303	0.42	25,473	616	95.72
12.0000% - 12.4999%	13	259,145	0.09	19,934	619	98.32
12.5000% - 12.9999%	11	273,642	0.10	24,877	616	94.28
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

Original Combined Loan-to-Value Ratios of Group III Mortgage Loans

Range of Original Combined Loan-to-Value Ratios (%)	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score
15.01% - 20.00%	2	146,691	0.05	73,346	634
25.01% - 25.00%	3	264,710	0.10	88,237	602
25.01% - 30.00%	2	259,664	0.09	129,832	630
30.01% - 35.00%	1	49,967	0.02	49,967	601
35.01% - 40.00%	4	418,576	0.15	104,644	583
40.01% - 45.00%	8	960,898	0.35	120,112	560
45.01% - 50.00%	12	1,389,795	0.51	115,816	629
50.01% - 55.00%	13	1,702,747	0.62	130,981	580
55.01% - 60.00%	33	4,928,500	1.80	149,348	566
60.01% - 65.00%	51	7,313,147	2.66	143,395	583
65.01% - 70.00%	97	14,687,036	5.35	151,413	572
70.01% - 75.00%	117	15,889,531	5.79	135,808	570
75.01% - 80.00%	589	92,849,325	33.82	157,639	636
80.01% - 85.00%	196	30,869,893	11.24	157,499	600
85.01% - 90.00%	337	51,413,029	18.73	152,561	621
90.01% - 95.00%	171	22,979,913	8.37	134,385	635
95.01% - 100.00%	330	28,411,647	10.35	86,096	654
TOTAL:	1,966	274,535,069	100.00	139,641	620

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Geographic Distribution of Mortgaged Properties of Group III Mortgage Loans

State or Territory	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
California	253	53,262,049	19.40	210,522	621	79.06
Florida	262	30,234,237	11.01	115,398	618	82.90
Illinois	134	20,786,009	7.57	155,119	623	84.09
Georgia	138	19,265,119	7.02	139,602	629	88.97
New York	66	15,351,432	5.59	232,597	642	81.62
Minnesota	89	13,859,970	5.05	155,730	613	87.42
Other ⁽¹⁾	1,024	121,776,253	44.36	118,922	616	83.54
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

⁽¹⁾ Other includes states and the District of Columbia with fewer than 3% concentrations individually.

Mortgage Loan Purpose of Group III Mortgage Loans

Loan Purpose	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Equity Refinance	879	132,271,148	48.18	150,479	599	79.43
Purchase	947	123,693,021	45.06	130,616	644	87.13
Rate/Term Refinance	140	18,570,900	6.76	132,649	611	82.58
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

Mortgage Loan Documentation Type of Group III Mortgage Loans

Documentation Type	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Full/Alternative	1,314	169,993,864	61.92	129,371	610	84.06
Limited	8	1,527,642	0.56	190,955	590	80.05
No Income/No Asset	7	1,025,192	0.37	146,456	707	88.68
No Ratio	17	3,588,395	1.31	211,082	716	82.54
Stated Income	567	89,000,003	32.42	156,967	636	81.35
Stated/Stated	52	9,313,973	3.39	179,115	619	82.77
Streamline	1	86,000	0.03	86,000	620	78.18
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

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Occupancy Types of Group III Mortgage Loans

Occupancy	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Investor	208	25,771,751	9.39	123,903	652	82.38
Primary Residence	1,733	244,950,818	89.22	141,345	616	83.19
Second/Vacation	25	3,812,500	1.39	152,500	657	83.23
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

Mortgaged Property Types of Group III Mortgage Loans

Property Type	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
Two- to four- family units	121	23,463,910	8.55	193,917	636	81.01
Condo Low-Rise (less than 5 stories)	114	14,361,560	5.23	125,979	626	84.03
Planned Unit Developments (attached)	170	25,362,678	9.24	149,192	623	85.73
Single-family detached	1,559	210,848,522	76.80	135,246	618	82.97
Townhouse	2	498,400	0.18	249,200	670	83.61
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

Prepayment Penalty Terms of Group III Mortgage Loans

Prepayment Penalty Term	Number of Mortgage Loans	Principal Balance	Percentage of Total Mortgage Loans	Average Principal Balance	Weighted Average Credit Score	Weighted Average Combined Loan-to-Value Ratio
None	377	45,545,559	16.59	120,811	622	84.10
12 Months	117	22,914,316	8.35	195,849	634	81.98
24 Months	1,027	146,299,129	53.29	142,453	613	83.17
30 Months	1	325,687	0.12	325,687	655	90.00
36 Months	444	59,450,378	21.65	133,897	630	82.61
TOTAL:	1,966	274,535,069	100.00	139,641	620	83.11

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Contact Information

Contacts

MBS Trading

Scott Eichel
Sr. Managing Director

Tel: (212) 272-5451
seichel@bear.com

Chris Scott
Sr. Managing Director

Tel: (212) 272-5451
cscott@bear.com

MBS Structuring

Keith Lind
Vice-President

Tel: (212) 272-5451
klind@bear.com

MBS Banking

Ernie Calabrese
Associate Director

Tel: (212) 272-9529
ecalabrese@bear.com

Nicholas Smith
Analyst

Tel: (212) 272-6561
Nesmith@bear.com

Syndicate

Carol Fuller
Managing Director

Tel: (212) 272-4955
cfuller@bear.com

Angela Ward
Vice-President

Tel: (212) 272-4955
award@bear.com

Rating Agencies

Elizabeth Mooney – S&P

Tel: (212) 438-7636
elizabeth_mooney@standardandpoors.com

Greg Gemson – Moody's

Tel: (212) 553-2974
Gregory_gemson@moodys.com

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ETPL:SYN:FCAL:276781:1117207:00242:10/10/2004:02:51:PM

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:34PM EDT
 Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: A1 (I-A1)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	11.76	1.58	1.12	.88	.74	.64	Avg. Life
	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	Prin. Start Date
	4/25/2023	12/25/2007	12/25/2006	6/25/2006	2/25/2006	12/25/2005	Prin. End Date
100.000000	2.18	2.18	2.18	2.18	2.18	2.18	Yield
	10.07	1.53	1.09	.86	.72	.63	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

October 27, 2004
07:34PM EDT
Page 2 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :Prepay:P75 ACPR Call:10%	

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :Prepay:P100 ACPR Call:10%	

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :Prepay:P125 ACPR Call:10%	

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :Prepay:P150 ACPR Call:10%	

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:34PM EDT
Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:34PM EDT
Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:37PM EDT
 Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: A2 (I-A2)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	22.93	6.05	4.10	3.02	2.20	1.77	Avg. Life
	4/25/2023	12/25/2007	12/25/2006	6/25/2006	2/25/2006	12/25/2005	Prin. Start Date
	3/25/2032	4/25/2016	8/25/2012	8/25/2010	5/25/2009	5/25/2007	Prin. End Date
100.000000	2.37	2.37	2.37	2.37	2.37	2.37	Yield
	17.47	5.52	3.84	2.87	2.11	1.71	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :Prepay:P75 ACPR Call:10%	

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :Prepay:P100 ACPR Call:10%	

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :Prepay:P125 ACPR Call:10%	

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :Prepay:P150 ACPR Call:10%	

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:37PM EDT
 Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
 07:37PM EDT
 Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
07:37PM EDT
Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: A2 (I-A2)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	22.93	6.05	4.10	3.02	2.20	1.77	Avg. Life
	4/25/2023	12/25/2007	12/25/2006	6/25/2006	2/25/2006	12/25/2005	Prin. Start Date
	3/25/2032	4/25/2016	8/25/2012	8/25/2010	5/25/2009	5/25/2007	Prin. End Date
99.971000	2.38	2.38	2.38	2.38	2.39	2.39	Yield
	17.47	5.52	3.84	2.87	2.11	1.71	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

October 27, 2004
07:37PM EDT
Page 2 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :	Prepay:P75 ACPR Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :	Prepay:P100 ACPR Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :	Prepay:P125 ACPR Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :	Prepay:P150 ACPR Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:37PM EDT
Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
07:38PM EDT
Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: A3 (I-A3)							
	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
Price	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	28.19	13.96	9.57	7.11	5.55	3.56	Avg. Life
	3/25/2032	4/25/2016	8/25/2012	8/25/2010	5/25/2009	5/25/2007	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	2.53	2.53	2.53	2.53	2.53	2.53	Yield
	19.97	11.63	8.40	6.44	5.12	3.35	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:38PM EDT
Page 2 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :	Prepay:P75 ACPR Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :	Prepay:P100 ACPR Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :	Prepay:P125 ACPR Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :	Prepay:P150 ACPR Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:38PM EDT
Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:38PM EDT
Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Deal Info		Tranche	
Dated Date:	10/01/2004	Collateral	G11
Trade Date:	07/16/2002	Group:	CNWAC:
Settle Date:	10/29/2004	Current Bal:	160,598,000.00
Date of 1st CF:	11/25/2004	Factor:	1.000 As of: 10/25/2004
Frequency:	12	Coupon:	2.259 Cpn Mult: 1.000
Manager:	BEARS	Cap:	99.000 Floor: .300
Speed Assump:	25.00% CPR	Constant:	30.000 Index:
		Delay Days:	0 Stated Mat:

Tranche: A4 (II-A1)		Scenario1		Scenario2		Scenario3		Scenario4		Scenario5		PREPAY	
.00% CPR	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB	
1.95875	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB	
2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB	
Scenario0	0.000	Scenario1	0.000	Scenario2	0.000	Scenario3	0.000	Scenario4	0.000	Scenario5	0.000	DELINQUENCY	
0	0	0	0	0	0	0	0	0	0	0	0	CALL_PCT	
10%	10%	10%	10%	10%	10%	10%	10%	10%	10%	10%	10%	OPT_CALL	
18.40	5.05	5.05	3.47	3.47	2.59	2.59	1.98	1.49	1.49	1.49	1.49	Avg. Life	
11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	Prin. Start Date	
3/25/2033	6/25/2019	6/25/2019	11/25/2014	11/25/2014	4/25/2012	4/25/2012	8/25/2010	7/25/2009	7/25/2009	7/25/2009	7/25/2009	Prin. End Date	
2.30	2.30	2.30	2.30	2.30	2.30	2.30	2.30	2.30	2.30	2.30	2.30	Yield	
14.42	4.54	4.54	3.21	3.21	2.44	2.44	1.88	1.44	1.44	1.44	1.44	Duration	
100.000000													

The following assumptions were used to create Scenario0

Assumptions	
G.BS1004-HE9CL-G01 :	Prepay: 00% CPR
G.BS1004-HE9CL-G03 :	Prepay: 00% CPR
G.BS1004-HE9CL-G04 :	Prepay: 00% CPR
G.BS1004-HE9CL-G06 :	Prepay: 00% CPR
G.BS1004-HE9CL-G07 :	Prepay: 00% CPR
G.BS1004-HE9CL-G09 :	Prepay: 00% CPR
G.BS1004-HE9CL-G2A :	Prepay: 00% CPR
G.BS1004-HE9CL-G2B :	Prepay: 00% CPR
G.BS1004-HE9CL-G5A :	Prepay: 00% CPR
G.BS1004-HE9CL-G5B :	Prepay: 00% CPR
G.BS1004-HE9CL-G5A :	Prepay: 00% CPR
G.BS1004-HE9CL-G5B :	Prepay: 00% CPR
G.BS1004-HE9CL-G8B :	Prepay: 00% CPR
For other tranches: Prepay: 00% CPR	Call: 10%

The following assumptions were used to create Scenario1

Assumptions	
G.BS1004-HE9CL-G01 :	Prepay: P50 ACPR
G.BS1004-HE9CL-G03 :	Prepay: P50 ACPR
G.BS1004-HE9CL-G04 :	Prepay: P50 ACPR
G.BS1004-HE9CL-G06 :	Prepay: P50 ACPR
G.BS1004-HE9CL-G07 :	Prepay: P50 ACPR
G.BS1004-HE9CL-G09 :	Prepay: P50 ACPR
G.BS1004-HE9CL-G2A :	Prepay: A50 ACPR
G.BS1004-HE9CL-G2B :	Prepay: A50 ACPR
G.BS1004-HE9CL-G5A :	Prepay: A50 ACPR
G.BS1004-HE9CL-G5B :	Prepay: A50 ACPR
G.BS1004-HE9CL-G8A :	Prepay: A50 ACPR
G.BS1004-HE9CL-G8B :	Prepay: A50 ACPR
For other tranches: Prepay: P50 ACPR	Call: 10%

The following assumptions were used to create Scenario2

Assumptions	
G.BS1004-HE9CL-G01 :	Prepay: P75 ACPR
G.BS1004-HE9CL-G03 :	Prepay: P75 ACPR
G.BS1004-HE9CL-G04 :	Prepay: P75 ACPR
G.BS1004-HE9CL-G06 :	Prepay: P75 ACPR
G.BS1004-HE9CL-G07 :	Prepay: P75 ACPR
G.BS1004-HE9CL-G09 :	Prepay: P75 ACPR
G.BS1004-HE9CL-G2A :	Prepay: A75 ACPR
G.BS1004-HE9CL-G2B :	Prepay: A75 ACPR
G.BS1004-HE9CL-G5A :	Prepay: A75 ACPR
G.BS1004-HE9CL-G5B :	Prepay: A75 ACPR

BS1004-HE9CL

October 27, 2004
07:39PM EDT
Page 2 of 4

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G8A : Prepay:A75 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A75 ACPR	
For other tranches : Prepay:P75 ACPR	Call: 10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A100 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G3B : Prepay:A100 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A100 ACPR	
For other tranches : Prepay:P100 ACPR	Call: 10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A125 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A125 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A125 ACPR	
For other tranches : Prepay:P125 ACPR	Call: 10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A150 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A150 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A150 ACPR	
For other tranches : Prepay:P150 ACPR	Call: 10%

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default				
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000

BS1004-HE9CL

October 27, 2004
 07:39PM EDT
 Page 3 of 4

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default:				
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default:				
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default:				
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default				
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default				
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
07:40PM EDT
Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: A5 (III-A1)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	18.90	5.05	3.44	2.56	1.95	1.46	Avg. Life
	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	2.35	2.35	2.35	2.35	2.35	2.35	Yield
	14.69	4.53	3.18	2.41	1.85	1.41	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:40PM EDT
 Page 2 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :	Prepay:P75 ACPR Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :	Prepay:P100 ACPR Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :	Prepay:P125 ACPR Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :	Prepay:P150 ACPR Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:40PM EDT
Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

This information should be considered only after reading Bear Stearns' Statement Regarding Assumptions as to Securities, Pricing Estimates, and Other Information ("the Statement"), which should be attached. Do not use or rely on this information if you have not received and reviewed the Statement. You may obtain a copy of the Statement from your sales representative. The yield table or scenario analysis being provided is based on assumptions you provided and is not to be used as a Bear, Stearns security evaluation or for pricing purposes.

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:40PM EDT
 Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:41PM EDT
 Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: A6 (III-A2)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	18.90	5.05	3.44	2.56	1.95	1.46	Avg. Life
	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	11/25/2004	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	2.40	2.40	2.40	2.40	2.40	2.40	Yield
	14.61	4.52	3.18	2.41	1.85	1.41	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :	Prepay:P75 ACPR Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :	Prepay:P100 ACPR Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :	Prepay:P125 ACPR Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :	Prepay:P150 ACPR Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:41PM EDT
 Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
 07:41PM EDT
 Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:41PM EDT
 Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: M1 (M1)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	26.08	9.78	6.66	5.08	4.49	4.59	Avg. Life
	11/25/2026	8/25/2009	1/25/2008	2/25/2008	6/25/2008	11/25/2008	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	2.66	2.66	2.66	2.66	2.66	2.66	Yield
	18.59	8.40	5.97	4.67	4.18	4.27	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

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BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :	Prepay:P75 ACPR Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :	Prepay:P100 ACPR Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :	Prepay:P125 ACPR Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :	Prepay:P150 ACPR Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:41PM EDT
 Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
 07:41PM EDT
 Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:42PM EDT
 Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: M2 (M2)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	26.08	9.78	6.66	5.04	4.28	4.05	Avg. Life
	11/25/2026	8/25/2009	1/25/2008	12/25/2007	2/25/2008	5/25/2008	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	3.23	3.23	3.23	3.23	3.23	3.23	Yield
	17.40	8.14	5.84	4.55	3.93	3.74	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

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BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B : Prepay:	A75 ACPR
G:BS1004-HE9CL-G5A : Prepay:	A75 ACPR
G:BS1004-HE9CL-G5B : Prepay:	A75 ACPR
G:BS1004-HE9CL-G8A : Prepay:	A75 ACPR
G:BS1004-HE9CL-G8B : Prepay:	A75 ACPR
For other tranches :Prepay:	P75 ACPR Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:	P100 ACPR
G:BS1004-HE9CL-G03 : Prepay:	P100 ACPR
G:BS1004-HE9CL-G04 : Prepay:	P100 ACPR
G:BS1004-HE9CL-G06 : Prepay:	P100 ACPR
G:BS1004-HE9CL-G07 : Prepay:	P100 ACPR
G:BS1004-HE9CL-G09 : Prepay:	P100 ACPR
G:BS1004-HE9CL-G2A : Prepay:	A100 ACPR
G:BS1004-HE9CL-G2B : Prepay:	A100 ACPR
G:BS1004-HE9CL-G5A : Prepay:	A100 ACPR
G:BS1004-HE9CL-G5B : Prepay:	A100 ACPR
G:BS1004-HE9CL-G8A : Prepay:	A100 ACPR
G:BS1004-HE9CL-G8B : Prepay:	A100 ACPR
For other tranches :Prepay:	P100 ACPR Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:	P125 ACPR
G:BS1004-HE9CL-G03 : Prepay:	P125 ACPR
G:BS1004-HE9CL-G04 : Prepay:	P125 ACPR
G:BS1004-HE9CL-G06 : Prepay:	P125 ACPR
G:BS1004-HE9CL-G07 : Prepay:	P125 ACPR
G:BS1004-HE9CL-G09 : Prepay:	P125 ACPR
G:BS1004-HE9CL-G2A : Prepay:	A125 ACPR
G:BS1004-HE9CL-G2B : Prepay:	A125 ACPR
G:BS1004-HE9CL-G5A : Prepay:	A125 ACPR
G:BS1004-HE9CL-G5B : Prepay:	A125 ACPR
G:BS1004-HE9CL-G8A : Prepay:	A125 ACPR
G:BS1004-HE9CL-G8B : Prepay:	A125 ACPR
For other tranches :Prepay:	P125 ACPR Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:	P150 ACPR
G:BS1004-HE9CL-G03 : Prepay:	P150 ACPR
G:BS1004-HE9CL-G04 : Prepay:	P150 ACPR
G:BS1004-HE9CL-G06 : Prepay:	P150 ACPR
G:BS1004-HE9CL-G07 : Prepay:	P150 ACPR
G:BS1004-HE9CL-G09 : Prepay:	P150 ACPR
G:BS1004-HE9CL-G2A : Prepay:	A150 ACPR
G:BS1004-HE9CL-G2B : Prepay:	A150 ACPR
G:BS1004-HE9CL-G5A : Prepay:	A150 ACPR
G:BS1004-HE9CL-G5B : Prepay:	A150 ACPR
G:BS1004-HE9CL-G8A : Prepay:	A150 ACPR
G:BS1004-HE9CL-G8B : Prepay:	A150 ACPR
For other tranches :Prepay:	P150 ACPR Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:42PM EDT
 Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
 07:42PM EDT
 Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:42PM EDT
 Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: M3 (M3)							
	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
Price	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	26.08	9.78	6.66	5.03	4.21	3.85	Avg. Life
	11/25/2026	8/25/2009	1/25/2008	12/25/2007	2/25/2008	4/25/2008	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	3.43	3.43	3.43	3.43	3.43	3.43	Yield
	16.99	8.05	5.79	4.51	3.84	3.55	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

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BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B : Prepay:A75 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A75 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A75 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A75 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A75 ACPR	
For other tranches :Prepay:P75 ACPR	Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A100 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A100 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A100 ACPR	
For other tranches :Prepay:P100 ACPR	Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A125 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A125 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A125 ACPR	
For other tranches :Prepay:P125 ACPR	Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A150 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A150 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A150 ACPR	
For other tranches :Prepay:P150 ACPR	Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:42PM EDT
 Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:42PM EDT
Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:43PM EDT
 Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: M4 (M4)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	26.08	9.78	6.66	5.03	4.18	3.79	Avg. Life
	11/25/2026	8/25/2009	1/25/2008	12/25/2007	1/25/2008	2/25/2008	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	3.79	3.79	3.79	3.79	3.79	3.79	Yield
	16.31	7.90	5.71	4.46	3.78	3.46	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :Prepay:P75 ACPR Call:10%	

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :Prepay:P100 ACPR Call:10%	

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :Prepay:P125 ACPR Call:10%	

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :Prepay:P150 ACPR Call:10%	

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
07:43PM EDT
Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

This information should be considered only after reading Bear Stearns' Statement Regarding Assumptions as to Securities, Pricing Estimates, and Other Information ("the Statement"), which should be attached. Do not use or rely on this information if you have not received and reviewed the Statement. You may obtain a copy of the Statement from your sales representative. The yield table or scenario analysis being provided is based on assumptions you provided and is not to be used as a Bear, Stearns security evaluation or for pricing purposes.

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:43PM EDT
 Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
07:43PM EDT
Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: M5 (M5)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	26.08	9.78	6.66	5.02	4.17	3.74	Avg. Life
	11/25/2026	8/25/2009	1/25/2008	11/25/2007	12/25/2007	2/25/2008	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	3.90	3.90	3.90	3.89	3.89	3.90	Yield
	16.13	7.85	5.69	4.44	3.77	3.41	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:43PM EDT
 Page 2 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B	Prepay:A75 ACPR
For other tranches :Prepay:P75 ACPR Call:10%	

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01	Prepay:P100 ACPR
G:BS1004-HE9CL-G03	Prepay:P100 ACPR
G:BS1004-HE9CL-G04	Prepay:P100 ACPR
G:BS1004-HE9CL-G06	Prepay:P100 ACPR
G:BS1004-HE9CL-G07	Prepay:P100 ACPR
G:BS1004-HE9CL-G09	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B	Prepay:A100 ACPR
For other tranches :Prepay:P100 ACPR Call:10%	

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01	Prepay:P125 ACPR
G:BS1004-HE9CL-G03	Prepay:P125 ACPR
G:BS1004-HE9CL-G04	Prepay:P125 ACPR
G:BS1004-HE9CL-G06	Prepay:P125 ACPR
G:BS1004-HE9CL-G07	Prepay:P125 ACPR
G:BS1004-HE9CL-G09	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B	Prepay:A125 ACPR
For other tranches :Prepay:P125 ACPR Call:10%	

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01	Prepay:P150 ACPR
G:BS1004-HE9CL-G03	Prepay:P150 ACPR
G:BS1004-HE9CL-G04	Prepay:P150 ACPR
G:BS1004-HE9CL-G06	Prepay:P150 ACPR
G:BS1004-HE9CL-G07	Prepay:P150 ACPR
G:BS1004-HE9CL-G09	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B	Prepay:A150 ACPR
For other tranches :Prepay:P150 ACPR Call:10%	

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:43PM EDT
Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
 07:43PM EDT
 Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
07:44PM EDT
Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: M6 (M6)							
Price	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	26.08	9.78	6.66	5.01	4.14	3.70	Avg. Life
	11/25/2026	8/25/2009	1/25/2008	11/25/2007	12/25/2007	1/25/2008	Prin. Start Date
	3/25/2033	6/25/2019	11/25/2014	4/25/2012	8/25/2010	7/25/2009	Prin. End Date
100.000000	5.60	5.60	5.60	5.60	5.60	5.60	Yield
	13.44	7.19	5.33	4.21	3.58	3.25	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

October 27, 2004
07:44PM EDT
Page 2 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B : Prepay:A75 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A75 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A75 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A75 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A75 ACPR	
For other tranches :Prepay:P75 ACPR	Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P100 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A100 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A100 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A100 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A100 ACPR	
For other tranches :Prepay:P100 ACPR	Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P125 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A125 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A125 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A125 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A125 ACPR	
For other tranches :Prepay:P125 ACPR	Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G03 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G04 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G06 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G07 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G09 : Prepay:P150 ACPR	
G:BS1004-HE9CL-G2A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G2B : Prepay:A150 ACPR	
G:BS1004-HE9CL-G5A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G5B : Prepay:A150 ACPR	
G:BS1004-HE9CL-G8A : Prepay:A150 ACPR	
G:BS1004-HE9CL-G8B : Prepay:A150 ACPR	
For other tranches :Prepay:P150 ACPR	Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:44PM EDT
Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
 07:44PM EDT
 Page 4 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000

BS1004-HE9CL

Sensitivity

October 27, 2004
07:45PM EDT
Page 1 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Tranche: M7 (M7)							
	.00% CPR	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	PREPAY
	1.95875	1.95875	1.95875	1.95875	1.95875	1.95875	1M_LIB
	2.42000	2.42000	2.42000	2.42000	2.42000	2.42000	1YR_LIB
	2.22000	2.22000	2.22000	2.22000	2.22000	2.22000	6M_LIB
	Scenario0	Scenario1	Scenario2	Scenario3	Scenario4	Scenario5	DELINQUENCY
Price	0.000	0.000	0.000	0.000	0.000	0.000	CALL_PCT
	0	0	0	0	0	0	OPT_CALL
	10%	10%	10%	10%	10%	10%	CALL
	24.34	6.77	4.57	3.53	3.19	3.18	Avg. Life
	11/25/2026	8/25/2009	1/25/2008	11/25/2007	11/25/2007	12/25/2007	Prin. Start Date
	3/25/2031	1/25/2014	1/25/2011	6/25/2009	6/25/2008	1/25/2008	Prin. End Date
99.071000	6.20	6.30	6.36	6.42	6.45	6.45	Yield
	12.35	5.36	3.86	3.08	2.82	2.81	Duration

The following assumptions were used to create Scenario0

Assumptions
G:BS1004-HE9CL-G01 : Prepay:.00% CPR
G:BS1004-HE9CL-G03 : Prepay:.00% CPR
G:BS1004-HE9CL-G04 : Prepay:.00% CPR
G:BS1004-HE9CL-G06 : Prepay:.00% CPR
G:BS1004-HE9CL-G07 : Prepay:.00% CPR
G:BS1004-HE9CL-G09 : Prepay:.00% CPR
G:BS1004-HE9CL-G2A : Prepay:.00% CPR
G:BS1004-HE9CL-G2B : Prepay:.00% CPR
G:BS1004-HE9CL-G5A : Prepay:.00% CPR
G:BS1004-HE9CL-G5B : Prepay:.00% CPR
G:BS1004-HE9CL-G8A : Prepay:.00% CPR
G:BS1004-HE9CL-G8B : Prepay:.00% CPR
For other tranches :Prepay:.00% CPR Call:10%

The following assumptions were used to create Scenario1

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P50 ACPR
G:BS1004-HE9CL-G03 : Prepay:P50 ACPR
G:BS1004-HE9CL-G04 : Prepay:P50 ACPR
G:BS1004-HE9CL-G06 : Prepay:P50 ACPR
G:BS1004-HE9CL-G07 : Prepay:P50 ACPR
G:BS1004-HE9CL-G09 : Prepay:P50 ACPR
G:BS1004-HE9CL-G2A : Prepay:A50 ACPR
G:BS1004-HE9CL-G2B : Prepay:A50 ACPR
G:BS1004-HE9CL-G5A : Prepay:A50 ACPR
G:BS1004-HE9CL-G5B : Prepay:A50 ACPR
G:BS1004-HE9CL-G8A : Prepay:A50 ACPR
G:BS1004-HE9CL-G8B : Prepay:A50 ACPR
For other tranches :Prepay:P50 ACPR Call:10%

The following assumptions were used to create Scenario2

Assumptions
G:BS1004-HE9CL-G01 : Prepay:P75 ACPR
G:BS1004-HE9CL-G03 : Prepay:P75 ACPR
G:BS1004-HE9CL-G04 : Prepay:P75 ACPR
G:BS1004-HE9CL-G06 : Prepay:P75 ACPR
G:BS1004-HE9CL-G07 : Prepay:P75 ACPR
G:BS1004-HE9CL-G09 : Prepay:P75 ACPR
G:BS1004-HE9CL-G2A : Prepay:A75 ACPR

BS1004-HE9CL

Sensitivity

October 27, 2004
 07:45PM EDT
 Page 2 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Assumptions	
G:BS1004-HE9CL-G2B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A75 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A75 ACPR
For other tranches :	Prepay:P75 ACPR Call:10%

The following assumptions were used to create Scenario3

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P100 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A100 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A100 ACPR
For other tranches :	Prepay:P100 ACPR Call:10%

The following assumptions were used to create Scenario4

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P125 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A125 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A125 ACPR
For other tranches :	Prepay:P125 ACPR Call:10%

The following assumptions were used to create Scenario5

Assumptions	
G:BS1004-HE9CL-G01 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G03 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G04 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G06 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G07 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G09 :	Prepay:P150 ACPR
G:BS1004-HE9CL-G2A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G2B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G5B :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8A :	Prepay:A150 ACPR
G:BS1004-HE9CL-G8B :	Prepay:A150 ACPR
For other tranches :	Prepay:P150 ACPR Call:10%

Scenario Details For: Scenario0

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	.00% CPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

October 27, 2004
07:45PM EDT
Page 3 of 4

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G01	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G03	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G04	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G06	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G07	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G09	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G2B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G5B	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8A	.00% CPR		.00000	90.00000
G:BS1004-HE9CL-G8B	.00% CPR		.00000	90.00000

Scenario Details For: Scenario1

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A50 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A50 ACPR		.00000	90.00000

Scenario Details For: Scenario2

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A75 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A75 ACPR		.00000	90.00000

Scenario Details For: Scenario3

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A100 ACPR		.00000	90.00000

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BS1004-HE9CL

Sensitivity

Settle Date: 10/29/2004 US Treasury Curve Date: 10/18/2004

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
G:BS1004-HE9CL-G2B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A100 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A100 ACPR		.00000	90.00000

Scenario Details For: Scenario4

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A125 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A125 ACPR		.00000	90.00000

Scenario Details For: Scenario5

Pool/Group	Prepay	Loss	DELINQUENCY	PP COLLECTION
Default	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G01	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G03	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G04	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G06	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G07	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G09	P150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G2B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G5B	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8A	A150 ACPR		.00000	90.00000
G:BS1004-HE9CL-G8B	A150 ACPR		.00000	90.00000